

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
CREDIT SUISSE MORTGAGE CAPITAL CERTIFICATES	12661XAC6	Agency MBS	20,113,745	7/25/2056	0.10%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31329LDW9	Agency MBS	134,016	2/1/2028	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132ADZK7	Agency MBS	2,377,879	5/1/2031	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132A07F7	Agency MBS	6,258	6/1/2035	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132A35B2	Agency MBS	1,134,978	7/1/2042	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31326FKC1	Agency MBS	613,188	2/1/2043	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31326FKE7	Agency MBS	831,065	2/1/2043	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31300MBK8	Agency MBS	1,130,830	3/1/2043	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31329MU32	Agency MBS	192,884	3/1/2043	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31394JDB0	Agency MBS	749	7/25/2043	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31394PPV9	Agency MBS	692	10/25/2043	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3131XQEG7	Agency MBS	84,334	7/1/2044	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3131XQKR6	Agency MBS	400,704	8/1/2044	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3131XQTV8	Agency MBS	109,375	11/1/2044	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132AAQY3	Agency MBS	159,445	12/1/2044	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3131XRJN5	Agency MBS	57,323	3/1/2045	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3131XYCD9	Agency MBS	644,064	11/1/2047	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31329PBS1	Agency MBS	1,086,652	5/1/2048	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3131Y3TL0	Agency MBS	245,247	10/1/2048	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132ADZF8	Agency MBS	2,697,177	12/1/2048	0.02%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3131Y9DS9	Agency MBS	1,188,759	1/1/2049	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31334YDR5	Agency MBS	115,206	6/1/2049	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3133KGGK8	Agency MBS	4,542,070	7/1/2049	0.03%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31346YWY5	Agency MBS	44,333	11/1/2049	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3133A0WN0	Agency MBS	690,256	12/1/2049	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3133KPPA0	Agency MBS	5,693,835	7/1/2052	0.03%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3133BHHZ2	Agency MBS	7,687,495	8/1/2052	0.05%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132DPQD3	Agency MBS	4,471,423	8/1/2052	0.03%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132DPY44	Agency MBS	1,837,000	2/1/2053	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31371LSJ9	Agency MBS	102	7/1/2024	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31371ME60	Agency MBS	420	8/1/2025	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136APYD8	Agency MBS	333,688	10/25/2026	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31402BZC1	Agency MBS	627	1/1/2027	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417DBD4	Agency MBS	864,093	10/1/2027	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417ELF6	Agency MBS	517,568	1/1/2028	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417ER52	Agency MBS	472,722	1/1/2028	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EKJA4	Agency MBS	237,711	1/1/2028	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417EUV1	Agency MBS	9,087	2/1/2028	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418AP85	Agency MBS	468,735	2/1/2028	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138W5Q76	Agency MBS	251,424	2/1/2028	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138M9WR8	Agency MBS	827,940	7/1/2028	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138W9AB6	Agency MBS	1,448,409	7/1/2028	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WWN39	Agency MBS	1,789,230	8/1/2028	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138W9J76	Agency MBS	2,028,306	8/1/2028	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418AWC8	Agency MBS	588,703	8/1/2028	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140J7MG7	Agency MBS	3,797,608	12/1/2030	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31391ANB1	Agency MBS	4,502	7/1/2031	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31391RPT3	Agency MBS	1,917	12/1/2032	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31400QBP7	Agency MBS	1,993	3/1/2033	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31393C6U2	Agency MBS	17	6/25/2033	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31393YZ99	Agency MBS	173	3/25/2034	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31404WH25	Agency MBS	3,222	5/1/2034	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31405AUQ4	Agency MBS	8,293	6/1/2034	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31404VDF2	Agency MBS	5,443	6/1/2034	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31404VFK9	Agency MBS	6,836	6/1/2034	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31404UZD5	Agency MBS	5,667	6/1/2034	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31405AYL1	Agency MBS	879	7/1/2034	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31371LVF3	Agency MBS	3,800	7/1/2034	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31402RDK2	Agency MBS	2,079	4/1/2035	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31371MBJ5	Agency MBS	1,566	6/1/2035	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31407FH60	Agency MBS	2,425	8/1/2035	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31407NQM8	Agency MBS	1,144	9/1/2035	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31408GPY7	Agency MBS	3,501	1/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31409VC76	Agency MBS	36,858	2/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410CQ21	Agency MBS	600	6/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410FDX0	Agency MBS	23,160	7/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31371MWJ2	Agency MBS	51,092	8/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410XHX7	Agency MBS	840	9/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31407JDD1	Agency MBS	7,651	9/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31403DUJ6	Agency MBS	90,054	10/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31411AJT3	Agency MBS	11,856	11/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31411AFK6	Agency MBS	21,011	12/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31411A5M3	Agency MBS	852,070	12/1/2036	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31371M5N3	Agency MBS	41,096	1/1/2037	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31411SYZ3	Agency MBS	484	3/1/2037	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31411UCK5	Agency MBS	3,909	4/1/2037	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31411XVA0	Agency MBS	2,023	5/1/2037	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31413BU82	Agency MBS	1,006	7/1/2037	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31411H6U9	Agency MBS	65,603	8/1/2037	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410GHN6	Agency MBS	27,161	9/1/2037	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EPVM3	Agency MBS	2,166,068	1/1/2038	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410KD50	Agency MBS	67,669	3/1/2038	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410KJD7	Agency MBS	1,056,025	6/1/2038	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410KM84	Agency MBS	228,810	7/1/2038	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418MGR7	Agency MBS	277,078	10/1/2038	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31419BBR5	Agency MBS	104,279	10/1/2038	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418MC91	Agency MBS	340,974	11/1/2038	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31416H4W2	Agency MBS	335	1/1/2039	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31416K5Z7	Agency MBS	518	2/1/2039	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31416CKF2	Agency MBS	82,030	4/1/2039	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31419AA64	Agency MBS	116,722	10/1/2039	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31419A4K0	Agency MBS	103,640	10/1/2039	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EGE26	Agency MBS	111,161	6/1/2040	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EHW40	Agency MBS	167,060	9/1/2040	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138ELTQ6	Agency MBS	759,089	10/1/2040	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EHBC5	Agency MBS	2,181,901	2/1/2041	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EPT20	Agency MBS	195,780	5/1/2041	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138ELCH4	Agency MBS	285,280	5/1/2041	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31392JYJ2	Agency MBS	1,095	8/25/2042	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138APEH7	Agency MBS	469,019	10/1/2042	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31393E6M6	Agency MBS	520	1/25/2043	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138NYG66	Agency MBS	2,942,539	2/1/2043	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417GAS5	Agency MBS	282,376	4/1/2043	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417GHS8	Agency MBS	4,179,107	5/1/2043	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138X46X3	Agency MBS	1,121,749	7/1/2043	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140J8DJ9	Agency MBS	5,117,849	9/1/2043	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138X9TK5	Agency MBS	122,838	10/1/2043	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31393XGT8	Agency MBS	263	2/25/2044	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138XY7E8	Agency MBS	38,131	7/1/2044	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138XW2X5	Agency MBS	284,350	7/1/2044	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y9DA3	Agency MBS	283,202	12/1/2044	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138YND46	Agency MBS	323,726	5/1/2045	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7CJ9	Agency MBS	957,828	8/1/2045	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138ET7G5	Agency MBS	1,413,622	9/1/2045	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7C34	Agency MBS	933,020	10/1/2045	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7E57	Agency MBS	1,012,407	10/1/2046	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7E99	Agency MBS	1,619,397	10/1/2046	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7FA5	Agency MBS	742,074	11/1/2046	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7FF4	Agency MBS	603,971	12/1/2046	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WJPQ5	Agency MBS	1,811,038	12/1/2046	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FHAX5	Agency MBS	429,983	1/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WJTE8	Agency MBS	989,619	1/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418CG32	Agency MBS	812,291	2/1/2047	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WJZG6	Agency MBS	1,530,276	2/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FS5S8	Agency MBS	2,099,100	2/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FQH42	Agency MBS	184,591	3/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FTNV9	Agency MBS	659,496	3/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140J5JS9	Agency MBS	5,003,443	3/1/2047	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FN2H6	Agency MBS	602,706	3/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FN2K9	Agency MBS	694,884	4/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140H1HT0	Agency MBS	302,578	9/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140H25U8	Agency MBS	763,224	10/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140H25H7	Agency MBS	669,342	10/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140H24V7	Agency MBS	663,834	10/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140GV3U7	Agency MBS	713,317	1/1/2048	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140H3R65	Agency MBS	886,175	3/1/2048	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140HHST3	Agency MBS	400,152	6/1/2048	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140HQDC6	Agency MBS	390,374	8/1/2048	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JHQN6	Agency MBS	461,209	9/1/2048	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JJDL0	Agency MBS	817,677	10/1/2048	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JK4H6	Agency MBS	618,842	11/1/2048	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JKAB2	Agency MBS	348,713	11/1/2048	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JKL87	Agency MBS	78,884	1/1/2049	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140HPC62	Agency MBS	1,682,285	1/1/2049	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JACP1	Agency MBS	2,015,216	2/1/2049	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JQWK5	Agency MBS	633,336	2/1/2049	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JQ2R3	Agency MBS	844,461	3/1/2049	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JQUW1	Agency MBS	1,030,395	8/1/2049	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JXZG6	Agency MBS	290,286	8/1/2049	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140X43E4	Agency MBS	6,491,493	9/1/2049	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140K2V84	Agency MBS	751,923	10/1/2049	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140K4B58	Agency MBS	342,641	11/1/2049	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140K4CQ1	Agency MBS	169,038	11/1/2049	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140XJ3J0	Agency MBS	2,464,395	6/1/2052	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140MWH66	Agency MBS	2,968,453	7/1/2052	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140QPSZ1	Agency MBS	8,711,039	7/1/2052	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140MN3M6	Agency MBS	5,540,891	7/1/2052	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140LXGN9	Agency MBS	2,953,417	8/1/2052	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140QPXV4	Agency MBS	4,876,528	8/1/2052	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140XJJM6	Agency MBS	16,495,681	9/1/2052	0.10%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140XJWB5	Agency MBS	23,935,254	10/1/2052	0.15%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140XKHN3	Agency MBS	3,136,589	1/1/2053	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F032658	Agency MBS	11,000,000	5/1/2053	0.06%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F042657	Agency MBS	57,000,000	5/1/2053	0.34%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F050650	Agency MBS	3,000,000	5/1/2053	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F052656	Agency MBS	33,000,000	5/1/2053	0.20%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F030652	Agency MBS	46,000,000	5/1/2053	0.25%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F060659	Agency MBS	3,000,000	5/1/2053	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FXC59	Agency MBS	2,887,132	5/1/2056	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FXDF6	Agency MBS	3,552,864	6/1/2056	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FXFM9	Agency MBS	5,844,858	1/1/2057	0.03%
FLAGSTAR MORTGAGE TRUST	33852HAA0	Agency MBS	34,512,627	9/25/2051	0.18%
FLAGSTAR MORTGAGE TRUST	33851TAD9	Agency MBS	12,845,609	11/25/2051	0.06%
FLAGSTAR MORTGAGE TRUST	33853HAB7	Agency MBS	9,794,081	12/30/2051	0.05%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36225BEK0	Agency MBS	2,185	5/15/2029	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36202DJ85	Agency MBS	27	10/20/2030	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36212XTZ8	Agency MBS	58	10/15/2031	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36201MZ21	Agency MBS	604	5/15/2032	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36213EZ90	Agency MBS	648	5/15/2032	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36201TQL4	Agency MBS	23,766	5/15/2033	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36296XUB8	Agency MBS	514,846	4/15/2039	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36230SAL8	Agency MBS	27,678	12/20/2040	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	38379E2W1	Agency MBS	226,305	5/20/2041	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36178WRV3	Agency MBS	194,912	11/15/2042	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36180DL62	Agency MBS	102,696	1/15/2043	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36181B4F4	Agency MBS	885,944	12/15/2043	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182D6V2	Agency MBS	490,829	5/15/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182D7A7	Agency MBS	639,606	5/15/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182RXH2	Agency MBS	166,330	6/20/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182YUF4	Agency MBS	154,020	9/20/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183B6Y9	Agency MBS	146,461	9/20/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183HRX5	Agency MBS	26,207	10/20/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183EZN5	Agency MBS	512,986	10/20/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182NC76	Agency MBS	26,384	10/20/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183RX40	Agency MBS	90,656	1/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183XDK3	Agency MBS	100,437	1/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36184FP44	Agency MBS	171,072	2/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183JLC3	Agency MBS	95,756	2/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36184CDG7	Agency MBS	211,032	3/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36184DX24	Agency MBS	480,998	4/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A0R40	Agency MBS	600,023	8/15/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A8LN7	Agency MBS	224,378	8/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189CAJ9	Agency MBS	33,235	9/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189XMA9	Agency MBS	85,212	9/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A9JG3	Agency MBS	133,218	9/20/2045	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A1GL2	Agency MBS	123,239	9/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A1GG3	Agency MBS	22,084	9/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36291FR67	Agency MBS	618,219	10/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A9K48	Agency MBS	131,776	10/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189USX9	Agency MBS	404,027	11/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189ECH7	Agency MBS	1,069,587	1/20/2046	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36193EST8	Agency MBS	525,722	1/20/2046	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36192SV64	Agency MBS	253,224	2/20/2046	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189S5U5	Agency MBS	804,569	2/20/2046	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189S5L5	Agency MBS	445,376	3/20/2046	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36179SGK7	Agency MBS	939,884	7/20/2046	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36194GPR9	Agency MBS	876,632	8/20/2046	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36179SLR6	Agency MBS	3,854,000	9/20/2046	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36194HHW5	Agency MBS	2,025,188	10/20/2046	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36196FZH0	Agency MBS	175,332	10/20/2046	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36196BX81	Agency MBS	228,249	11/20/2046	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36179SWW3	Agency MBS	1,178,822	2/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36196GE40	Agency MBS	2,476,565	2/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36197LWP1	Agency MBS	3,590,920	5/20/2047	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617AQG29	Agency MBS	480,743	6/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617AQUS6	Agency MBS	99,722	7/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617AW5H5	Agency MBS	1,659,743	7/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617B8K49	Agency MBS	664,964	8/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617B0TM7	Agency MBS	489,930	8/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617AWZE9	Agency MBS	1,144,882	9/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617B0XB6	Agency MBS	429,092	9/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617B8GJ1	Agency MBS	1,458,881	10/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617AUCA6	Agency MBS	87,016	10/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36197F2T9	Agency MBS	280,526	11/15/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36197F2U6	Agency MBS	43,724	11/15/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617ATK28	Agency MBS	278,308	11/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617ATK85	Agency MBS	306,083	11/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BUS67	Agency MBS	521,538	11/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BJUW2	Agency MBS	104,674	11/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BUS26	Agency MBS	518,519	11/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BUS59	Agency MBS	439,359	11/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BGQR4	Agency MBS	882,044	11/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617G7FJ9	Agency MBS	846,311	1/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BTXB3	Agency MBS	769,969	1/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BG4W7	Agency MBS	633,390	2/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BG4X5	Agency MBS	697,391	2/20/2048	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BG4Z0	Agency MBS	597,581	2/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BG4Y3	Agency MBS	614,231	2/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617GCYW8	Agency MBS	608,421	2/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617GQXB4	Agency MBS	766,422	4/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BRJM9	Agency MBS	1,071,606	4/20/2048	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617GKPY6	Agency MBS	252,354	4/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617G0S27	Agency MBS	58,252	5/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617G0SZ4	Agency MBS	107,281	5/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617GQYF4	Agency MBS	410,902	5/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HFUW6	Agency MBS	97,326	9/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HF3C8	Agency MBS	599,540	10/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HGBV5	Agency MBS	244,019	11/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJZ25	Agency MBS	289,456	12/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HGM76	Agency MBS	120,400	1/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HGM68	Agency MBS	303,159	1/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617J7WM0	Agency MBS	458,012	1/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JCCC3	Agency MBS	668,965	1/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJ2S4	Agency MBS	207,746	1/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617J16Q3	Agency MBS	808,003	2/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJ2R6	Agency MBS	179,931	2/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HGSK1	Agency MBS	789,589	2/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HGTT1	Agency MBS	315,141	2/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617J4E47	Agency MBS	512,955	2/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJ4B9	Agency MBS	98,807	2/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJVH6	Agency MBS	122,668	2/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HNPP8	Agency MBS	3,010,977	2/20/2049	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJ3Z7	Agency MBS	352,508	3/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJ4C7	Agency MBS	352,078	3/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JSE28	Agency MBS	99,316	3/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJ4A1	Agency MBS	398,752	3/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JUUV1	Agency MBS	147,270	4/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JLLA7	Agency MBS	841,634	4/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJ4U7	Agency MBS	272,633	4/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617K4U70	Agency MBS	283,181	5/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JSF43	Agency MBS	267,320	5/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JSDT0	Agency MBS	57,147	5/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JSDH6	Agency MBS	60,578	5/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617KJW67	Agency MBS	135,232	6/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617L9UV5	Agency MBS	239,164	6/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BYLB5	Agency MBS	226,869	7/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617KQAS7	Agency MBS	23,995	8/20/2049	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617L6VC2	Agency MBS	806,920	8/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LADV1	Agency MBS	157,878	8/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LDUA2	Agency MBS	226,664	8/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JSVJ2	Agency MBS	1,100,865	8/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LMUZ7	Agency MBS	421,602	9/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LKT6	Agency MBS	41,866	9/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LCDT2	Agency MBS	4,428,281	9/20/2049	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LMU20	Agency MBS	403,688	9/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LKWK2	Agency MBS	26,079	10/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LED43	Agency MBS	524,356	10/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617L6VZ1	Agency MBS	2,317,533	10/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LSDS9	Agency MBS	505,065	10/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LED50	Agency MBS	917,287	10/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LSDU4	Agency MBS	225,207	10/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LKWJ5	Agency MBS	28,618	10/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LSDJ9	Agency MBS	284,372	10/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LNFQ2	Agency MBS	392,236	10/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LEDJ0	Agency MBS	871,678	10/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LEKS2	Agency MBS	724,493	10/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617M1BJ9	Agency MBS	603,766	11/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617L6V73	Agency MBS	537,772	11/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LXV41	Agency MBS	1,620,970	11/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LUSW9	Agency MBS	453,825	11/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LEML5	Agency MBS	1,109,284	11/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LEQ98	Agency MBS	1,789,119	11/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617MBCM9	Agency MBS	972,580	12/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617M1A50	Agency MBS	206,119	12/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LCC48	Agency MBS	4,532,869	12/20/2049	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LJPS6	Agency MBS	1,755,204	12/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LJP31	Agency MBS	2,994,384	12/20/2049	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LCC55	Agency MBS	833,826	12/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617M6EU0	Agency MBS	2,990,868	1/20/2050	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617M6ES5	Agency MBS	2,395,749	1/20/2050	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LXWJ7	Agency MBS	1,610,442	1/20/2050	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LSP64	Agency MBS	1,137,413	1/20/2050	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JNM38	Agency MBS	567,514	1/20/2050	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LEVP6	Agency MBS	600,334	1/20/2050	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617MDDF9	Agency MBS	2,401,415	2/20/2050	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3622ABZF2	Agency MBS	7,003,472	7/20/2052	0.04%
ON SLOW BAY MORTGAGE LOAN TRUST	67117JAL1	Agency MBS	47,014,282	10/25/2051	0.26%
RITHM CAPITAL CORP	64831GAL9	Agency MBS	33,300,377	9/25/2051	0.19%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
1SHARPE CAPITAL LLC	68257LAA8	Asset-backed securities	3,203,755	7/25/2024	0.02%
CARMAX AUTO OWNER TRUST	14315VAF9	Asset-backed securities	6,500,000	8/15/2025	0.04%
CARVANA AUTO RECEIVABLES TRUST	14687JAG4	Asset-backed securities	3,000,000	8/10/2027	0.02%
FHF TRUST	31568EAA6	Asset-backed securities	2,639,744	12/15/2027	0.02%
FORD CREDIT AUTO OWNER TRUST	34532JAA2	Asset-backed securities	6,187,000	4/15/2033	0.03%
FOURSIGHT CAPITAL AUTOMOBILE RECEIVABLES TRUST	34660DAB7	Asset-backed securities	12,149,794	3/16/2026	0.07%
HONDA AUTO RECEIVABLES OWNER TRUST	43813DAD0	Asset-backed securities	5,979,000	10/15/2026	0.04%
JPMORGAN CHASE & CO	46591HCD0	Asset-backed securities	6,142,446	2/26/2029	0.04%
NEWREZ WAREHOUSE SECURITIZATION TRUST	65246PAA9	Asset-backed securities	27,357,239	5/7/2024	0.17%
PRODIGY FINANCE DESIGNATED ACTIVITY CO	742855AA7	Asset-backed securities	1,137,582	7/25/2051	0.01%
ROYAL BANK OF CANADA	380881FB3	Asset-backed securities	15,000,000	8/15/2028	0.08%
SECURITIZED TERM AUTO RECEIVABLES TRUST	81379MAC8	Asset-backed securities	738,122	3/25/2026	0.00%
STATION PLACE SECURITIZATION TRUST	85773LAB5	Asset-backed securities	23,009,000	5/29/2023	0.14%
TOWD POINT ASSET TRUST	89174UAA4	Asset-backed securities	257,625	1/25/2046	0.00%
1828 CLO	282523AH2	Collateralized loan obligations	2,540,343	10/15/2031	0.02%
522 FUNDING CLO LTD	33833VAA3	Collateralized loan obligations	7,669,000	4/23/2034	0.05%
AB BSL CLO LTD	00037LAA8	Collateralized loan obligations	26,487,000	4/15/2034	0.16%
AGL CLO LTD	00119VAN9	Collateralized loan obligations	14,441,000	7/20/2034	0.09%
AGL CLO LTD	00120DAA4	Collateralized loan obligations	7,429,000	1/21/2035	0.04%
AGL STATIC CLO LTD	00850BAA4	Collateralized loan obligations	6,204,545	4/21/2031	0.04%
AIG CLO	00141YAA3	Collateralized loan obligations	5,135,000	4/22/2034	0.03%
AIG CLO	00142DAA8	Collateralized loan obligations	7,050,000	7/20/2034	0.04%
ALLEGANY PARK CLO LTD	017154AL9	Collateralized loan obligations	10,800,000	1/20/2035	0.06%
ANCHORAGE CAPITAL CLO LTD	03328JAA5	Collateralized loan obligations	10,000,000	10/15/2034	0.06%
APEX CREDIT CLO LLC	03755CAQ7	Collateralized loan obligations	9,601,000	10/25/2032	0.06%
ARES CLO	04017WAC6	Collateralized loan obligations	5,750,000	10/15/2032	0.04%
ARES CLO	04016DAS4	Collateralized loan obligations	18,935,000	4/15/2034	0.11%
ARES CLO	04019HAA1	Collateralized loan obligations	6,610,000	4/15/2035	0.04%
BLACK DIAMOND CLO LTD	09202VAY4	Collateralized loan obligations	2,616,130	4/24/2029	0.02%
BLACK DIAMOND CLO LTD	09204WAA2	Collateralized loan obligations	12,803,000	11/22/2034	0.08%
BLUEMOUNTAIN CLO LTD	09631EAA5	Collateralized loan obligations	7,237,000	10/15/2034	0.04%
CANYON CLO 2018-1 LTD	13877BAA6	Collateralized loan obligations	32,838,000	7/15/2031	0.20%
CEDAR FUNDING LTD	15032TBE5	Collateralized loan obligations	6,662,000	4/20/2034	0.04%
CIFC FUNDING LTD	G2164EAE0	Collateralized loan obligations	3,300,000	4/20/2032	0.02%
CROWN POINT CLO LTD	22846FAC2	Collateralized loan obligations	27,400,000	7/20/2034	0.17%
DIAMETER CAPITAL CLO 1 LTD	25255DAA8	Collateralized loan obligations	30,927,000	7/15/2036	0.19%
ELMWOOD CLO	29003MAA5	Collateralized loan obligations	7,918,000	7/17/2033	0.05%
ELMWOOD CLO	29002QAA7	Collateralized loan obligations	12,500,000	1/17/2034	0.08%
ELMWOOD CLO	29004JAA1	Collateralized loan obligations	24,501,000	10/17/2034	0.15%
GOLDENTREE LOAN MANAGEMENT US CLO	38138JAC7	Collateralized loan obligations	11,896,000	1/20/2033	0.07%
GREYWOLF CLO LTD	39809CAN4	Collateralized loan obligations	19,850,000	4/15/2033	0.12%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
GULF STREAM MERIDIAN	402563AA8	Collateralized loan obligations	17,345,000	4/15/2033	0.11%
GULF STREAM MERIDIAN	402562AA0	Collateralized loan obligations	26,706,000	7/15/2034	0.16%
ICG US CLO LTD	449259AJ9	Collateralized loan obligations	8,450,000	7/28/2034	0.05%
JAMESTOWN CLO LTD	47047JAA2	Collateralized loan obligations	5,000,000	4/20/2032	0.03%
JAMESTOWN CLO LTD	47048JAX1	Collateralized loan obligations	13,450,000	7/25/2034	0.08%
LCM LP	50200YAQ1	Collateralized loan obligations	17,567,000	4/20/2031	0.11%
MAGNETITE CLO LTD	55954YAJ4	Collateralized loan obligations	7,775,000	7/25/2034	0.05%
MARATHON CLO LTD	56579AAS9	Collateralized loan obligations	5,439,000	4/15/2032	0.03%
NASSAU 2019-I LTD	63171NAJ9	Collateralized loan obligations	15,866,000	4/15/2031	0.10%
NASSAU LLC	631715AW9	Collateralized loan obligations	4,367,000	1/15/2035	0.03%
NEUBERGER BERMAN CLO LTD	64132JAN5	Collateralized loan obligations	23,180,000	4/20/2031	0.14%
OCP CLO LTD	67097LAH9	Collateralized loan obligations	16,750,000	7/15/2030	0.10%
OCP CLO LTD	670898AC9	Collateralized loan obligations	5,650,000	1/17/2032	0.03%
OCP CLO LTD	67113LAL0	Collateralized loan obligations	7,051,000	7/20/2032	0.04%
OCP CLO LTD	670881AM3	Collateralized loan obligations	15,217,000	10/20/2034	0.09%
OCTAGON INVESTMENT PARTNERS LTD	67591JAL6	Collateralized loan obligations	7,304,000	1/24/2033	0.04%
OCTAGON INVESTMENT PARTNERS LTD	67577LAJ4	Collateralized loan obligations	6,903,000	10/15/2034	0.04%
OZLM LTD	67112GAA6	Collateralized loan obligations	7,816,000	4/15/2031	0.05%
PALMER SQUARE CLO LTD	69702MAA5	Collateralized loan obligations	23,000,000	10/20/2035	0.14%
PARALLEL CLO LTD	69916KAA1	Collateralized loan obligations	14,315,000	10/20/2034	0.09%
PARK AVENUE INSTITUTIONAL ADVISERS CLO LTD	70016RAL9	Collateralized loan obligations	6,600,000	10/20/2031	0.04%
PARK AVENUE INSTITUTIONAL ADVISERS CLO LTD	70017WAA1	Collateralized loan obligations	12,000,000	5/15/2032	0.07%
PARK AVENUE INSTITUTIONAL ADVISERS CLO LTD	70015QAA6	Collateralized loan obligations	7,750,000	1/20/2034	0.05%
RAD CLO	48661NAA6	Collateralized loan obligations	13,180,000	1/20/2033	0.08%
REGATTA FUNDING LTD	75888RAC3	Collateralized loan obligations	7,465,000	10/25/2031	0.05%
REGATTA FUNDING LTD	75884YAA6	Collateralized loan obligations	8,604,000	10/15/2034	0.05%
ROCKFORD TOWER CLO LTD	77341KAA9	Collateralized loan obligations	19,788,000	7/20/2034	0.12%
ROCKFORD TOWER CLO LTD	77341LAA7	Collateralized loan obligations	7,100,000	7/20/2034	0.04%
RR LTD/CAYMAN ISLANDS	74980PAA1	Collateralized loan obligations	16,103,000	4/15/2036	0.10%
SHACKLETON CLO LTD	81882HAA3	Collateralized loan obligations	5,350,000	4/13/2031	0.03%
SIGNAL PEAK CLO LLC	82666TAC3	Collateralized loan obligations	10,250,000	4/17/2034	0.06%
SOUND POINT CLO LTD	83613HAA5	Collateralized loan obligations	9,000,000	10/26/2031	0.05%
SOUND POINT CLO LTD	83615CAA4	Collateralized loan obligations	19,900,000	1/25/2032	0.12%
SOUND POINT CLO LTD	83609GBN4	Collateralized loan obligations	15,750,000	7/20/2032	0.09%
SOUND POINT CLO LTD	83614BAQ2	Collateralized loan obligations	30,317,000	7/15/2034	0.18%
SOUND POINT CLO LTD	83614XAQ4	Collateralized loan obligations	19,878,000	7/20/2034	0.12%
TRINITAS CLO LTD	89642FAA1	Collateralized loan obligations	7,000,000	10/23/2033	0.04%
VENTURE CDO LTD	92330YAN3	Collateralized loan obligations	8,068,000	7/15/2031	0.05%
VENTURE CDO LTD	92330EAP2	Collateralized loan obligations	8,500,000	1/15/2032	0.05%
VENTURE CDO LTD	92333BAQ3	Collateralized loan obligations	33,032,000	7/15/2032	0.20%
VOYA CLO LTD	92914RAY8	Collateralized loan obligations	8,324,110	7/14/2031	0.05%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
WIND RIVER CLO LTD	88433BAQ0	Collateralized loan obligations	6,632,000	11/1/2031	0.04%
WIND RIVER CLO LTD	97316UAA6	Collateralized loan obligations	22,500,000	1/20/2035	0.13%
Z CAPITAL CREDIT PARTNERS CLO 2021-1 LTD	98878FAA7	Collateralized loan obligations	7,125,000	7/15/2033	0.04%
ZAIS CLO LTD	98876NAA2	Collateralized loan obligations	19,121,000	7/15/2032	0.12%
ZAIS CLO LTD	98888JAA7	Collateralized loan obligations	8,220,000	10/20/2033	0.05%
ARBOR REALTY TRUST INC	03881BAW3	Commercial MBS	191,348,778	5/15/2053	0.06%
AREIT TRUST	00217LAA0	Commercial MBS	213,036	9/14/2036	0.00%
AREIT TRUST	04002VAG6	Commercial MBS	5,238,000	1/16/2037	0.03%
AREIT TRUST	04002VAC5	Commercial MBS	8,500,000	1/16/2037	0.05%
AREIT TRUST	04002VAA9	Commercial MBS	5,402,824	1/16/2037	0.03%
ARES COMMERCIAL REAL ESTATE CORP	00489TAA4	Commercial MBS	5,482,140	12/18/2037	0.03%
BANK OF AMERICA CORP	06054ABC2	Commercial MBS	7,845,000	9/15/2048	0.04%
BANK OF AMERICA CORP	06054MAK9	Commercial MBS	6,003,000	7/15/2049	0.03%
BANK-2017	06650AAF4	Commercial MBS	67,395,040	11/15/2050	0.01%
BANK-2017	06540RAE4	Commercial MBS	8,700,000	11/15/2054	0.05%
BANK-2017	06540RAJ3	Commercial MBS	4,200,000	11/15/2054	0.02%
BANK-2018	06035RBH8	Commercial MBS	172,559,940	9/15/2060	0.02%
BANK-2018	06539LBC3	Commercial MBS	131,900,048	8/15/2061	0.02%
BANK-2018	06036FBD2	Commercial MBS	303,046,511	11/15/2061	0.03%
BANK-2019	06540WBH5	Commercial MBS	68,984,107	8/15/2061	0.02%
BANK-2019	06540AAE1	Commercial MBS	281,350,098	9/15/2062	0.07%
BANK-2020	06541UCB0	Commercial MBS	127,311,990	12/15/2053	0.05%
BBCMS TRUST	05492TAE0	Commercial MBS	204,436,449	2/15/2053	0.07%
BBCMS TRUST	05552ABF4	Commercial MBS	6,542,000	10/15/2053	0.03%
BBCMS TRUST	05493EAZ5	Commercial MBS	80,333,408	2/15/2054	0.04%
BENCHMARK MORTGAGE TRUST	08162PBB6	Commercial MBS	19,010,000	1/15/2051	0.09%
BENCHMARK MORTGAGE TRUST	08161BBC6	Commercial MBS	18,295,000	4/10/2051	0.10%
BENCHMARK MORTGAGE TRUST	08161HAG5	Commercial MBS	153,439,139	7/15/2051	0.02%
BENCHMARK MORTGAGE TRUST	08162CAB6	Commercial MBS	2,856,893	10/10/2051	0.02%
BXMT LTD	05609GAA6	Commercial MBS	16,971,000	5/15/2038	0.10%
CANTOR COMMERCIAL REAL ESTATE LENDING LP	12529TAZ6	Commercial MBS	349,263,674	1/15/2053	0.07%
CFCRE COMMERCIAL MORTGAGE TRUST	12532CBC8	Commercial MBS	3,346,000	6/15/2050	0.02%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17321JAF1	Commercial MBS	3,632,000	9/10/2046	0.02%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17321RAL0	Commercial MBS	2,375,000	11/10/2046	0.01%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17322AAH5	Commercial MBS	2,101,000	3/11/2047	0.01%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17322AAM4	Commercial MBS	11,239,563	3/11/2047	0.06%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17322MAZ9	Commercial MBS	10,241,000	5/10/2047	0.06%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17323CAM9	Commercial MBS	9,567,698	2/10/2048	0.05%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17323CAK3	Commercial MBS	10,260,000	2/10/2048	0.06%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17325GAJ5	Commercial MBS	136,202,408	11/15/2049	0.02%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17326CBC7	Commercial MBS	6,350,000	8/15/2050	0.03%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
CITIGROUP COMMERCIAL MORTGAGE TRUST	17326FAF4	Commercial MBS	54,219,491	10/12/2050	0.01%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17291DAG8	Commercial MBS	4,385,000	6/10/2051	0.02%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17291DAH6	Commercial MBS	5,924,000	6/10/2051	0.03%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17328HBF7	Commercial MBS	117,904,417	11/10/2052	0.02%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17328CAG7	Commercial MBS	7,578,000	12/15/2072	0.04%
CITIGROUP/DEUTSCHE BANK COMMERCIAL MORTGAGE TRUST	12515DAU8	Commercial MBS	4,318,000	5/10/2050	0.02%
CITIGROUP/DEUTSCHE BANK COMMERCIAL MORTGAGE TRUST	12515HBD6	Commercial MBS	9,740,000	8/15/2050	0.05%
CITIGROUP/DEUTSCHE BANK COMMERCIAL MORTGAGE TRUST	125039AJ6	Commercial MBS	6,616,116	11/13/2050	0.04%
CMBX.NA.A	99KM679R3	Commercial MBS	636,031	5/11/2063	0.00%
CMBX.NA.A	99KH549C5	Commercial MBS	729,634	5/11/2063	0.00%
CMBX.NA.A	99KH549G6	Commercial MBS	1,082,897	5/11/2063	0.01%
CMBX.NA.A	99KM679I3	Commercial MBS	2,176,369	5/11/2063	0.01%
CMBX.NA.A	99KM679L6	Commercial MBS	838,903	5/11/2063	0.00%
CMBX.NA.A	99MZ519E5	Commercial MBS	-188,773	5/11/2063	0.00%
CMBX.NA.A	99NA789R3	Commercial MBS	-1,848,171	5/11/2063	-0.01%
CMBX.NA.A	99NA789S1	Commercial MBS	-861,227	5/11/2063	0.00%
CMBX.NA.A	99NK039P3	Commercial MBS	-988,903	5/11/2063	0.00%
CMBX.NA.A	99KM679N2	Commercial MBS	679,503	5/11/2063	0.00%
CMBX.NA.A	99NK039O6	Commercial MBS	-831,070	5/11/2063	0.00%
CMBX.NA.A	99KM679P7	Commercial MBS	1,633,941	5/11/2063	0.01%
CMBX.NA.A	99ND689A5	Commercial MBS	-1,301,435	5/11/2063	-0.01%
CMBX.NA.A	99NK039I9	Commercial MBS	-196,997	5/11/2063	0.00%
CMBX.NA.A	99NA789B8	Commercial MBS	-1,843,863	5/11/2063	-0.01%
CMBX.NA.A	99NC679L5	Commercial MBS	-5,279,761	5/11/2063	-0.03%
CMBX.NA.A	99NK019K8	Commercial MBS	-446,867	5/11/2063	0.00%
CMBX.NA.A	99NK019L6	Commercial MBS	-446,867	5/11/2063	0.00%
CMBX.NA.A	99KM679H5	Commercial MBS	2,255,873	5/11/2063	0.01%
CMBX.NA.A	99KM679K8	Commercial MBS	2,872,322	5/11/2063	0.01%
CMBX.NA.A	99NA789W2	Commercial MBS	-1,114,229	5/11/2063	-0.01%
CMBX.NA.A	99MU779O9	Commercial MBS	-1,048,824	5/11/2063	-0.01%
CMBX.NA.A	99KM679O0	Commercial MBS	3,267,491	5/11/2063	0.02%
CMBX.NA.A	99NK039H1	Commercial MBS	-66,188	5/11/2063	0.00%
CMBX.NA.A	99JZ379X6	Commercial MBS	7,833	5/11/2063	0.00%
CMBX.NA.A	99MU779P6	Commercial MBS	-783	5/11/2063	0.00%
CMBX.NA.A	99NA789Q5	Commercial MBS	-84,595	5/11/2063	0.00%
CMBX.NA.A	99KM679T9	Commercial MBS	-410,444	5/11/2063	0.00%
CMBX.NA.A	99MF939Q4	Commercial MBS	735,509	5/11/2063	0.00%
CMBX.NA.A	99NF949H1	Commercial MBS	936,000	11/18/2064	0.00%
CMBX.NA.A	99KG349K1	Commercial MBS	2,499,000	11/18/2064	0.01%
CMBX.NA.A	99JW299O0	Commercial MBS	3,385,000	12/16/2072	0.02%
CMBX.NA.A	99ND219L0	Commercial MBS	20,000	12/16/2072	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
CMBX.NA.A	99NA789J1	Commercial MBS	1,172,000	12/16/2072	0.01%
CMBX.NA.A	99MW909P5	Commercial MBS	19,000	12/16/2072	0.00%
CMBX.NA.BBB-	99KH549L5	Commercial MBS	-2,415,000	11/18/2054	-0.01%
CMBX.NA.BBB-	99KC799U3	Commercial MBS	-1,197,000	11/18/2054	-0.01%
CMBX.NA.BBB-	99MU779V3	Commercial MBS	1,581,000	11/18/2054	0.01%
CMBX.NA.BBB-	99MC659O4	Commercial MBS	-9,891,000	11/18/2054	-0.04%
CMBX.NA.BBB-	99NK019D4	Commercial MBS	8,398,000	11/18/2054	0.04%
CMBX.NA.BBB-	99MC659Q9	Commercial MBS	-2,923,000	11/18/2054	-0.01%
CMBX.NA.BBB-	99MC659P1	Commercial MBS	-2,117,000	11/18/2054	-0.01%
CMBX.NA.BBB-	99KP499J2	Commercial MBS	-1,639,000	11/17/2059	-0.01%
CMBX.NA.BBB-	99KN669I3	Commercial MBS	-1,488,000	11/17/2059	-0.01%
CMBX.NA.BBB-	99KG349C9	Commercial MBS	-374,000	11/17/2059	0.00%
CMBX.NA.BBB-	99MQ319A5	Commercial MBS	361,000	11/17/2059	0.00%
CMBX.NA.BBB-	99KP499I4	Commercial MBS	-1,857,000	11/17/2059	-0.01%
CMBX.NA.BBB-	99MC659G1	Commercial MBS	1,148,000	11/17/2059	0.00%
CMBX.NA.BBB-	99MC659R7	Commercial MBS	3,865,000	11/17/2059	0.02%
CMBX.NA.BBB-	99LA999X8	Commercial MBS	-16,000	11/17/2059	0.00%
CMBX.NA.BBB-	99KM469R7	Commercial MBS	-819,000	8/17/2061	0.00%
CMBX.NA.BBB-	99MC659F3	Commercial MBS	-831,000	8/17/2061	0.00%
CMBX.NA.BBB-	99KH549Y7	Commercial MBS	-883,000	8/17/2061	0.00%
CMBX.NA.BBB-	99MD279T1	Commercial MBS	-2,907,000	8/17/2061	-0.01%
CMBX.NA.BBB-	99KH549X9	Commercial MBS	-353,000	8/17/2061	0.00%
CMBX.NA.BBB-	99KM469S5	Commercial MBS	-1,637,000	8/17/2061	-0.01%
CMBX.NA.BBB-	99NK019G7	Commercial MBS	1,709,000	8/17/2061	0.01%
CMBX.NA.BBB-	99KH549B7	Commercial MBS	-409,000	8/17/2061	0.00%
CMBX.NA.BBB-	99KG819I7	Commercial MBS	-149,000	8/17/2061	0.00%
CMBX.NA.BBB-	99KM469Q9	Commercial MBS	-819,000	8/17/2061	0.00%
CMBX.NA.BBB-	99MU779W1	Commercial MBS	-3,722,000	8/17/2061	-0.02%
CMBX.NA.BBB-	99KH549E1	Commercial MBS	-3,158,000	8/17/2061	-0.01%
CMBX.NA.BBB-	99KN669C6	Commercial MBS	-2,458,000	8/17/2061	-0.01%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12624QAT0	Commercial MBS	3,605,000	10/15/2045	0.02%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12625FAU0	Commercial MBS	5,314,219	3/10/2046	0.03%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12625KAE5	Commercial MBS	662,182	6/10/2046	0.00%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12626GAR4	Commercial MBS	15,029,180	8/10/2046	0.09%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12626GAP8	Commercial MBS	11,531,000	8/10/2046	0.07%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12630DAV6	Commercial MBS	356,991	2/10/2047	0.00%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12630DBB9	Commercial MBS	3,760,500	2/10/2047	0.02%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12591RBD1	Commercial MBS	12,667,039	2/10/2047	0.08%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12591RAE0	Commercial MBS	15,007,000	2/10/2047	0.08%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12591TAH9	Commercial MBS	12,058,350	4/10/2047	0.07%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12591VAK7	Commercial MBS	5,567,000	4/10/2047	0.03%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12591YBF1	Commercial MBS	8,192,000	6/10/2047	0.05%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12591YBH7	Commercial MBS	17,177,000	6/10/2047	0.10%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12592GBG7	Commercial MBS	18,506,000	8/10/2047	0.10%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12592GBE2	Commercial MBS	67,811,514	8/10/2047	0.00%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12592KBE3	Commercial MBS	7,655,000	9/10/2047	0.04%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12592MBN9	Commercial MBS	3,092,000	10/10/2047	0.02%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12629NAH8	Commercial MBS	14,320,000	2/10/2048	0.08%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	200474BH6	Commercial MBS	8,611,000	2/10/2048	0.05%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12592XBG0	Commercial MBS	6,050,000	3/10/2048	0.03%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12593FBH6	Commercial MBS	12,300,000	7/10/2048	0.07%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12593FBG8	Commercial MBS	13,759,000	7/10/2048	0.07%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12593JBH8	Commercial MBS	10,000,000	8/10/2048	0.06%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12594MBF4	Commercial MBS	8,951,000	10/10/2049	0.05%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12593GAK8	Commercial MBS	7,246,000	7/10/2050	0.04%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12626LBN1	Commercial MBS	12,229,000	8/10/2050	0.07%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12595VAF4	Commercial MBS	17,958,000	5/10/2051	0.10%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12655TBN8	Commercial MBS	207,031,822	8/15/2057	0.04%
CSAIL COMMERCIAL MORTGAGE TRUST	126281BE3	Commercial MBS	18,683,000	4/15/2050	0.10%
CSAIL COMMERCIAL MORTGAGE TRUST	12595BAF8	Commercial MBS	52,381,752	6/15/2050	0.01%
CSAIL COMMERCIAL MORTGAGE TRUST	22945DAQ6	Commercial MBS	16,805,000	3/15/2052	0.09%
CSAIL COMMERCIAL MORTGAGE TRUST	22945DAL7	Commercial MBS	70,084,416	3/15/2052	0.02%
CSAIL COMMERCIAL MORTGAGE TRUST	12596WAJ3	Commercial MBS	12,868,000	6/15/2052	0.06%
CSAIL COMMERCIAL MORTGAGE TRUST	12597BAY5	Commercial MBS	29,313,000	9/15/2052	0.15%
CSAIL COMMERCIAL MORTGAGE TRUST	12597BBA6	Commercial MBS	18,932,000	9/15/2052	0.09%
CSAIL COMMERCIAL MORTGAGE TRUST	12597BAZ2	Commercial MBS	16,920,000	9/15/2052	0.08%
CSAIL COMMERCIAL MORTGAGE TRUST	12597NAU7	Commercial MBS	129,494,187	3/15/2053	0.05%
CSAIL COMMERCIAL MORTGAGE TRUST	12634NAY4	Commercial MBS	7,750,000	6/15/2057	0.04%
CSAIL COMMERCIAL MORTGAGE TRUST	12634NAX6	Commercial MBS	7,065,000	6/15/2057	0.04%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137BQYV3	Commercial MBS	151,562,796	5/25/2026	0.03%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FQ3Q4	Commercial MBS	69,973,384	6/25/2026	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FQK93	Commercial MBS	73,106,060	9/25/2026	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FQXL2	Commercial MBS	48,474,602	10/25/2026	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FCJM7	Commercial MBS	116,329,379	11/25/2027	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FCLF9	Commercial MBS	305,944,106	11/25/2027	0.02%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FQ3H4	Commercial MBS	148,828,789	9/25/2029	0.03%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FTBP1	Commercial MBS	48,936,643	3/25/2030	0.03%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FTBR7	Commercial MBS	55,774,000	3/25/2030	0.03%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FUZX5	Commercial MBS	50,009,528	5/25/2030	0.02%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FUZE7	Commercial MBS	60,837,204	5/25/2030	0.03%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FV5S7	Commercial MBS	41,410,000	6/25/2030	0.02%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FWHV5	Commercial MBS	83,227,677	7/25/2030	0.04%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FXYX0	Commercial MBS	257,209,938	1/25/2031	0.03%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FYUL8	Commercial MBS	271,274,759	3/25/2031	0.05%
FREMF MORTGAGE TRUST	35708QAQ6	Commercial MBS	244,943,499	6/25/2027	0.00%
FREMF MORTGAGE TRUST	30293HAA3	Commercial MBS	783,215,164	8/25/2048	0.01%
FREMF MORTGAGE TRUST	30297HAU5	Commercial MBS	1,023,441,752	9/25/2051	0.03%
GOLDMAN SACHS GROUP INC/THE	36197XAQ7	Commercial MBS	5,442,000	6/10/2046	0.03%
GOLDMAN SACHS GROUP INC/THE	36198FAP7	Commercial MBS	5,410,000	8/10/2046	0.03%
GOLDMAN SACHS GROUP INC/THE	36198FAT9	Commercial MBS	4,300,000	8/10/2046	0.02%
GOLDMAN SACHS GROUP INC/THE	36252RAZ2	Commercial MBS	16,865,000	1/10/2047	0.10%
GOLDMAN SACHS GROUP INC/THE	36253BAY9	Commercial MBS	3,093,000	6/10/2047	0.02%
GOLDMAN SACHS GROUP INC/THE	36253BAZ6	Commercial MBS	6,927,000	6/10/2047	0.04%
GOLDMAN SACHS GROUP INC/THE	36250HAJ2	Commercial MBS	14,576,000	11/10/2047	0.08%
GOLDMAN SACHS GROUP INC/THE	36251FBD7	Commercial MBS	11,310,000	2/10/2048	0.06%
GOLDMAN SACHS GROUP INC/THE	36250PAJ4	Commercial MBS	14,711,000	7/10/2048	0.08%
GOLDMAN SACHS GROUP INC/THE	36252TAY1	Commercial MBS	16,740,000	5/10/2049	0.09%
GOLDMAN SACHS GROUP INC/THE	36251XAW7	Commercial MBS	6,861,000	11/10/2049	0.04%
GOLDMAN SACHS GROUP INC/THE	36257HBV7	Commercial MBS	5,964,000	7/10/2052	0.03%
GOLDMAN SACHS GROUP INC/THE	36261PAX0	Commercial MBS	5,000,000	11/10/2052	0.03%
GOLDMAN SACHS GROUP INC/THE	36258RBA0	Commercial MBS	8,189,000	5/12/2053	0.04%
GOLDMAN SACHS GROUP INC/THE	36264KBB5	Commercial MBS	10,000,000	12/12/2053	0.04%
JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES	46639YAU1	Commercial MBS	14,597,000	4/15/2046	0.08%
JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES	46641BAD5	Commercial MBS	3,718,000	12/15/2046	0.02%
JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES	46642CBP4	Commercial MBS	13,334,000	7/15/2047	0.07%
JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES	46639EAK7	Commercial MBS	1,045,764	12/15/2047	0.01%
JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES	48128YBC4	Commercial MBS	12,244,000	3/10/2052	0.06%
JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES	46591EAV9	Commercial MBS	4,538,000	6/13/2052	0.02%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46639NAW1	Commercial MBS	2,667,000	7/15/2045	0.02%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46639NAV3	Commercial MBS	14,961,000	7/15/2045	0.09%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46640NAL2	Commercial MBS	7,105,000	11/15/2045	0.04%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46640LAH5	Commercial MBS	14,858,000	8/15/2046	0.09%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46641JBA3	Commercial MBS	15,640,748	2/15/2047	0.09%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46641WBB2	Commercial MBS	12,118,000	4/15/2047	0.07%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46642NBH8	Commercial MBS	10,040,000	9/15/2047	0.06%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46643TBF8	Commercial MBS	5,000,000	1/15/2048	0.03%
JPMDB COMMERCIAL MORTGAGE SECURITIES TRUST	46590LAY8	Commercial MBS	7,000,000	6/15/2049	0.04%
JPMDB COMMERCIAL MORTGAGE SECURITIES TRUST	46648KBA3	Commercial MBS	32,224,977	10/15/2050	0.15%
JPMDB COMMERCIAL MORTGAGE SECURITIES TRUST	48129RBC8	Commercial MBS	101,032,009	11/13/2052	0.03%
LADDER CAPITAL COMMERCIAL MORTGAGE SECURITIES LLC	50190DAW6	Commercial MBS	8,500,000	7/12/2050	0.04%
MORGAN STANLEY	61765DAZ1	Commercial MBS	7,804,000	5/15/2048	0.04%
MORGAN STANLEY	61691EBE4	Commercial MBS	3,951,000	12/15/2049	0.02%
MORGAN STANLEY	61691EBD6	Commercial MBS	6,922,000	12/15/2049	0.04%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
MORGAN STANLEY	61691EBB0	Commercial MBS	42,613,275	12/15/2049	0.01%
MORGAN STANLEY	61691NAK1	Commercial MBS	8,050,000	12/15/2050	0.04%
MORGAN STANLEY	61767YBA7	Commercial MBS	49,427,825	7/15/2051	0.01%
MORGAN STANLEY	61691QAF5	Commercial MBS	108,538,088	10/15/2051	0.01%
MORGAN STANLEY	61691QAH1	Commercial MBS	5,826,000	10/15/2051	0.03%
MORGAN STANLEY	61691RAF3	Commercial MBS	73,207,920	12/15/2051	0.02%
MORGAN STANLEY	61768HAX4	Commercial MBS	28,651,950	3/15/2052	0.01%
MORGAN STANLEY	61769JBE0	Commercial MBS	7,557,000	6/15/2052	0.04%
MORGAN STANLEY	61771MAX8	Commercial MBS	73,265,547	7/15/2052	0.03%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61761AAG3	Commercial MBS	4,750,000	8/15/2045	0.03%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61762DAG6	Commercial MBS	7,407,000	5/15/2046	0.04%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61762DAY7	Commercial MBS	8,635,000	5/15/2046	0.05%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61762DAZ4	Commercial MBS	7,941,000	5/15/2046	0.04%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61762MBZ3	Commercial MBS	8,442,303	7/15/2046	0.04%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61762MBY6	Commercial MBS	17,440,452	7/15/2046	0.11%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61763BAX2	Commercial MBS	9,949,000	11/15/2046	0.06%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61690GAT8	Commercial MBS	6,708,000	2/15/2047	0.04%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61690GAJ0	Commercial MBS	8,151,325	2/15/2047	0.05%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61763KBF0	Commercial MBS	6,466,000	4/15/2047	0.04%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61763MAJ9	Commercial MBS	20,993,000	6/15/2047	0.12%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61763MAH3	Commercial MBS	5,061,000	6/15/2047	0.03%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61763UAZ5	Commercial MBS	6,100,000	8/15/2047	0.04%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61763UBC5	Commercial MBS	1,375,000	8/15/2047	0.01%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61763UBE1	Commercial MBS	11,597,000	8/15/2047	0.07%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61763UBB7	Commercial MBS	5,706,000	8/15/2047	0.03%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61763XAJ5	Commercial MBS	4,114,000	10/15/2047	0.02%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61763XAL0	Commercial MBS	7,619,333	10/15/2047	0.04%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61764PBZ4	Commercial MBS	19,690,000	12/15/2047	0.11%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61764RBJ6	Commercial MBS	4,160,000	2/15/2048	0.02%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61766RBD7	Commercial MBS	8,273,000	11/15/2049	0.04%
MORGAN STANLEY CAPITAL I TRUST 2015-UBS8	61691ABP7	Commercial MBS	19,064,958	12/15/2048	0.10%
PFP III LTD	69291QAA3	Commercial MBS	3,450,000	8/19/2035	0.02%
PFP III LTD	69357XAE1	Commercial MBS	5,000,000	8/9/2037	0.03%
PFP III LTD	69357XAA9	Commercial MBS	10,496,705	8/9/2037	0.06%
PFP III LTD	69357XAC5	Commercial MBS	7,427,000	8/9/2037	0.04%
PFP III LTD	69357XAG6	Commercial MBS	9,371,000	8/9/2037	0.05%
READY CAPITAL CORP	75575JAA3	Commercial MBS	7,777,536	2/25/2035	0.05%
READY CAPITAL CORP	75575WAA4	Commercial MBS	16,856,668	11/25/2036	0.10%
READY CAPITAL CORP	75574PAA0	Commercial MBS	4,194,000	1/25/2037	0.03%
READY CAPITAL CORP	75574EAA5	Commercial MBS	19,348,358	6/25/2037	0.12%
READY CAPITAL CORP	75574YAA1	Commercial MBS	8,282,242	4/25/2038	0.05%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
READY CAPITAL CORP	755931AC6	Commercial MBS	11,159,000	10/25/2039	0.07%
SHELTER GROWTH CRE ISSUER LTD	822866AA7	Commercial MBS	19,057,060	9/15/2036	0.11%
SHELTER GROWTH CRE ISSUER LTD	822866AC3	Commercial MBS	10,000,000	9/15/2036	0.06%
STONE POINT CAPITAL LLC	76243NAA4	Commercial MBS	29,488,000	1/19/2037	0.18%
UBS COMMERCIAL MORTGAGE TRUST	90276GAY8	Commercial MBS	4,255,000	8/15/2050	0.02%
UBS COMMERCIAL MORTGAGE TRUST	90276RBH0	Commercial MBS	7,790,000	10/15/2050	0.04%
UBS COMMERCIAL MORTGAGE TRUST	90276TAL8	Commercial MBS	9,595,000	11/15/2050	0.05%
UBS COMMERCIAL MORTGAGE TRUST	90276WAW7	Commercial MBS	8,001,000	12/15/2050	0.04%
UBS COMMERCIAL MORTGAGE TRUST	90276VAF6	Commercial MBS	104,105,360	2/15/2051	0.02%
UBS COMMERCIAL MORTGAGE TRUST	90291JBA4	Commercial MBS	2,840,000	3/15/2051	0.02%
UBS COMMERCIAL MORTGAGE TRUST	90353KBB4	Commercial MBS	4,383,000	10/15/2051	0.02%
UBS COMMERCIAL MORTGAGE TRUST	90278MBB2	Commercial MBS	29,832,794	10/15/2052	0.01%
UBS-BARCLAYS COMMERCIAL MORTGAGE TRUST	05550MAV6	Commercial MBS	84,924,932	5/15/2052	0.03%
UBS-BARCLAYS COMMERCIAL MORTGAGE TRUST	05492JBA9	Commercial MBS	56,679,841	11/15/2052	0.01%
VMC FINANCE LLC	91835RAC4	Commercial MBS	9,354,000	6/16/2036	0.05%
VMC FINANCE LLC	91835RAA8	Commercial MBS	18,476,688	6/16/2036	0.11%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	94988QAN1	Commercial MBS	10,573,000	7/15/2046	0.06%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	94989AAZ8	Commercial MBS	10,364,000	12/15/2047	0.06%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	94989JBF2	Commercial MBS	9,164,500	5/15/2048	0.05%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	94989KBA0	Commercial MBS	1,500,000	6/15/2048	0.01%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	94989KAY9	Commercial MBS	185,589,286	6/15/2048	0.01%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	94989KBB8	Commercial MBS	6,148,000	6/15/2048	0.03%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	94989QBA7	Commercial MBS	11,158,000	9/15/2048	0.06%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95000GBD5	Commercial MBS	5,580,000	8/15/2049	0.03%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95000XAL1	Commercial MBS	14,237,000	9/15/2050	0.07%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95001ABE5	Commercial MBS	37,171,042	11/15/2050	0.01%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95001JAY3	Commercial MBS	114,885,761	5/15/2051	0.02%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95001QAZ4	Commercial MBS	9,586,000	8/15/2051	0.05%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95001RAY5	Commercial MBS	52,000,343	1/15/2052	0.01%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95001WBG2	Commercial MBS	10,065,000	3/15/2052	0.05%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95001XBD7	Commercial MBS	8,722,000	5/15/2052	0.04%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95001XBC9	Commercial MBS	4,500,000	5/15/2052	0.02%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95001VAZ3	Commercial MBS	5,428,000	6/15/2052	0.03%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95001YAF1	Commercial MBS	77,979,171	12/15/2052	0.02%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95002EBE6	Commercial MBS	5,191,000	2/15/2053	0.02%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95002EBF3	Commercial MBS	68,482,650	2/15/2053	0.03%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95002RBA5	Commercial MBS	6,000,000	6/15/2053	0.03%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95002XBH7	Commercial MBS	138,676,412	8/15/2053	0.09%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95002XBG9	Commercial MBS	4,153,000	8/15/2053	0.02%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	94989NBL0	Commercial MBS	6,408,000	9/15/2058	0.04%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95000CBH5	Commercial MBS	8,662,000	1/15/2059	0.04%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95000LBF9	Commercial MBS	7,754,000	3/15/2059	0.04%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95001FBD6	Commercial MBS	10,124,000	1/15/2060	0.05%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95001FAZ8	Commercial MBS	4,992,000	1/15/2060	0.03%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95002DBR9	Commercial MBS	7,008,000	9/15/2061	0.04%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95002DBK4	Commercial MBS	246,415,666	9/15/2061	0.04%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95002DBU2	Commercial MBS	4,978,000	9/15/2061	0.03%
WF-RBS COMMERCIAL MORTGAGE TRUST	92936CAU3	Commercial MBS	4,680,059	6/15/2044	0.03%
WF-RBS COMMERCIAL MORTGAGE TRUST	92890NAW9	Commercial MBS	3,664,949	12/15/2045	0.02%
WF-RBS COMMERCIAL MORTGAGE TRUST	92890PAG9	Commercial MBS	5,523,702	6/15/2046	0.03%
WF-RBS COMMERCIAL MORTGAGE TRUST	96221TAL1	Commercial MBS	9,380,000	3/15/2047	0.05%
WF-RBS COMMERCIAL MORTGAGE TRUST	92938VAU9	Commercial MBS	1,914,000	3/15/2047	0.01%
WF-RBS COMMERCIAL MORTGAGE TRUST	92938VAS4	Commercial MBS	14,798,980	3/15/2047	0.09%
WF-RBS COMMERCIAL MORTGAGE TRUST	96221TAG2	Commercial MBS	4,523,677	3/15/2047	0.03%
WF-RBS COMMERCIAL MORTGAGE TRUST	92939HBB0	Commercial MBS	10,629,000	10/15/2057	0.06%
CREDIT SUISSE GROUP AG	22546DAA4	High-yield corporate bonds	3,188,000	8/8/2023	0.02%
3M CO	88579YBJ9	Investment-grade corporate bonds	486,000	8/26/2029	0.00%
ABB LIMITED	00037BAC6	Investment-grade corporate bonds	450,000	5/8/2042	0.00%
ABBOTT LABORATORIES	002824BP4	Investment-grade corporate bonds	7,000,000	1/30/2028	0.04%
ABBVIE INC	00287YAY5	Investment-grade corporate bonds	7,185,000	5/14/2026	0.04%
ABBVIE INC	00287YBV0	Investment-grade corporate bonds	16,750,000	11/21/2026	0.10%
ABN AMRO BANK NV	00084DAV2	Investment-grade corporate bonds	600,000	3/13/2037	0.00%
ADOBE INC	00724PAD1	Investment-grade corporate bonds	487,000	2/1/2030	0.00%
ADVANCED MICRO DEVICES INC	007903BF3	Investment-grade corporate bonds	408,000	6/1/2032	0.00%
AERCAP HOLDINGS NV	00774MAP0	Investment-grade corporate bonds	11,260,000	9/15/2023	0.07%
AERCAP HOLDINGS NV	00774MAL9	Investment-grade corporate bonds	448,000	4/3/2026	0.00%
AERCAP HOLDINGS NV	00774MAV7	Investment-grade corporate bonds	18,000,000	10/29/2026	0.10%
AERCAP HOLDINGS NV	00774MAW5	Investment-grade corporate bonds	20,000,000	10/29/2028	0.11%
AES CORP/THE	00130HCB9	Investment-grade corporate bonds	4,468,000	7/15/2025	0.03%
AES CORP/THE	00130HCE3	Investment-grade corporate bonds	10,980,000	1/15/2026	0.06%
AES CORP/THE	462613AP5	Investment-grade corporate bonds	15,958,000	5/1/2030	0.09%
AETNA INC	00817YAG3	Investment-grade corporate bonds	393,000	12/15/2037	0.00%
AIR LEASE CORP	00912XAV6	Investment-grade corporate bonds	2,200,000	4/1/2027	0.01%
AIR LEASE CORP	00912XAY0	Investment-grade corporate bonds	3,890,000	12/1/2027	0.02%
AIR LEASE CORP	00914AAQ5	Investment-grade corporate bonds	7,480,000	9/1/2028	0.04%
AIR LEASE CORP	00912XBF0	Investment-grade corporate bonds	11,480,000	10/1/2028	0.07%
AIR PRODUCTS AND CHEMICALS INC	009158BB1	Investment-grade corporate bonds	2,400,000	10/15/2025	0.01%
AIR PRODUCTS AND CHEMICALS INC	009158AY2	Investment-grade corporate bonds	10,000,000	5/15/2027	0.06%
AIRBUS SE	009279AA8	Investment-grade corporate bonds	444,000	4/10/2027	0.00%
AIRCASTLE LTD	00928QAU5	Investment-grade corporate bonds	523,000	1/26/2028	0.00%
ALCOA CORP	013822AG6	Investment-grade corporate bonds	467,000	3/31/2029	0.00%
ALIMENTATION COUCHE-TARD INC	01626PAH9	Investment-grade corporate bonds	455,000	7/26/2027	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
ALIMENTATION COUCHE-TARD INC	01626PAM8	Investment-grade corporate bonds	19,711,000	1/25/2030	0.11%
ALLIED WORLD ASSURANCE CO HOLDINGS GMBH	01959EAC2	Investment-grade corporate bonds	417,000	10/29/2025	0.00%
ALLY FINANCIAL INC	02005NBP4	Investment-grade corporate bonds	16,000,000	11/2/2028	0.08%
ALLY FINANCIAL INC	370425RZ5	Investment-grade corporate bonds	389,000	11/1/2031	0.00%
ALLY FINANCIAL INC	36186CBY8	Investment-grade corporate bonds	15,000,000	11/1/2031	0.10%
ALPHABET INC	02079KAC1	Investment-grade corporate bonds	6,025,000	8/15/2026	0.03%
ALPHABET INC	02079KAD9	Investment-grade corporate bonds	19,900,000	8/15/2030	0.10%
ALTRIA GROUP INC	02209SAR4	Investment-grade corporate bonds	414,000	1/31/2044	0.00%
AMAZON.COM INC	023135BC9	Investment-grade corporate bonds	20,690,000	8/22/2027	0.12%
AMAZON.COM INC	023135BZ8	Investment-grade corporate bonds	10,670,000	5/12/2031	0.06%
AMEREN CORP	023608AJ1	Investment-grade corporate bonds	7,000,000	1/15/2031	0.04%
AMERICAN INTERNATIONAL GROUP INC	21871XAE9	Investment-grade corporate bonds	11,165,000	4/5/2029	0.06%
AMERICAN INTERNATIONAL GROUP INC	00139PAA6	Investment-grade corporate bonds	354,000	3/15/2032	0.00%
AMERICAN TOWER CORP	03027XAG5	Investment-grade corporate bonds	6,030,000	6/1/2025	0.04%
AMERICAN TOWER CORP	03027XBL3	Investment-grade corporate bonds	10,855,000	4/15/2026	0.06%
AMERICAN TOWER CORP	03027XAK6	Investment-grade corporate bonds	830,000	10/15/2026	0.00%
AMERICAN TOWER CORP	03027XAX8	Investment-grade corporate bonds	5,427,000	1/15/2027	0.03%
AMERICAN TOWER CORP	03027XBJ8	Investment-grade corporate bonds	7,000,000	1/31/2028	0.04%
AMERICAN TOWER CORP	03027XBY5	Investment-grade corporate bonds	3,635,000	3/15/2028	0.02%
AMERICAN TOWER CORP	03027XAW0	Investment-grade corporate bonds	13,500,000	8/15/2029	0.08%
AMERICAN TOWER CORP	03027XBA7	Investment-grade corporate bonds	1,020,000	1/15/2030	0.01%
AMERICAN WATER WORKS CO INC	03040WAD7	Investment-grade corporate bonds	331,000	10/15/2037	0.00%
AMERISOURCEBERGEN CORP	03073EAT2	Investment-grade corporate bonds	493,000	3/15/2031	0.00%
AMGEN INC	031162CJ7	Investment-grade corporate bonds	3,000,000	8/19/2026	0.02%
AMGEN INC	031162CT5	Investment-grade corporate bonds	10,095,000	2/21/2027	0.06%
ANALOG DEVICES INC	032654AS4	Investment-grade corporate bonds	5,500,000	4/1/2025	0.03%
ANALOG DEVICES INC	032654AN5	Investment-grade corporate bonds	441,000	12/5/2026	0.00%
ANHEUSER-BUSCH INBEV SA/NV	03522AAG5	Investment-grade corporate bonds	9,500,000	2/1/2026	0.06%
ANHEUSER-BUSCH INBEV SA/NV	035240AL4	Investment-grade corporate bonds	3,720,000	4/13/2028	0.02%
APOLLO GLOBAL MANAGEMENT INC	03765HAF8	Investment-grade corporate bonds	12,000,000	6/5/2030	0.06%
APPLE INC	037833DT4	Investment-grade corporate bonds	945,000	5/11/2025	0.01%
APPLE INC	037833DY3	Investment-grade corporate bonds	25,000,000	8/20/2030	0.13%
ARCHER-DANIELS-MIDLAND CO	039482AB0	Investment-grade corporate bonds	217,000	3/27/2030	0.00%
ARES CAPITAL CORP	04010LAZ6	Investment-grade corporate bonds	463,000	1/15/2026	0.00%
ARES CAPITAL CORP	04010LBD4	Investment-grade corporate bonds	8,285,000	6/15/2027	0.04%
ASHTREAD GROUP PLC	045054AF0	Investment-grade corporate bonds	2,500,000	8/15/2027	0.01%
ASHTREAD GROUP PLC	045054AJ2	Investment-grade corporate bonds	2,857,000	5/1/2028	0.02%
ASHTREAD GROUP PLC	045054AL7	Investment-grade corporate bonds	4,460,000	11/1/2029	0.03%
ASHTREAD GROUP PLC	045054AP8	Investment-grade corporate bonds	4,575,000	8/12/2031	0.02%
ASTRAZENECA PLC	046353AD0	Investment-grade corporate bonds	352,000	9/15/2037	0.00%
AT&T INC	00206RHT2	Investment-grade corporate bonds	1,657,000	1/15/2026	0.01%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
AT&T INC	00206RJX1	Investment-grade corporate bonds	10,568,000	6/1/2027	0.06%
AT&T INC	00206RKG6	Investment-grade corporate bonds	4,000,000	2/1/2028	0.02%
AT&T INC	00206RGL0	Investment-grade corporate bonds	10,355,000	2/15/2028	0.06%
AT&T INC	00206RMM1	Investment-grade corporate bonds	13,070,000	12/1/2033	0.07%
AT&T INC	00206RHA3	Investment-grade corporate bonds	456,000	11/15/2046	0.00%
ATHENE GLOBAL FUNDING	04685A3D1	Investment-grade corporate bonds	17,437,000	10/2/2026	0.09%
ATHENE GLOBAL FUNDING	04686JAA9	Investment-grade corporate bonds	445,000	1/12/2028	0.00%
ATHENE GLOBAL FUNDING	04685A3C3	Investment-grade corporate bonds	14,630,000	8/19/2028	0.07%
ATHENE GLOBAL FUNDING	04685A3G4	Investment-grade corporate bonds	10,000,000	1/7/2029	0.05%
ATHENE GLOBAL FUNDING	04685A3E9	Investment-grade corporate bonds	5,000,000	10/4/2031	0.02%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	00182EBM0	Investment-grade corporate bonds	8,759,000	2/13/2030	0.05%
AUTOMATIC DATA PROCESSING INC	053015AF0	Investment-grade corporate bonds	521,000	9/1/2030	0.00%
AUTONATION INC	05329WAM4	Investment-grade corporate bonds	1,978,000	10/1/2025	0.01%
AUTONATION INC	05329WAR3	Investment-grade corporate bonds	4,000,000	8/1/2028	0.02%
AUTONATION INC	05329WAS1	Investment-grade corporate bonds	2,344,000	8/1/2031	0.01%
AVERY DENNISON CORP	053611AK5	Investment-grade corporate bonds	481,000	4/30/2030	0.00%
AVOLON HOLDINGS LTD	05401AAG6	Investment-grade corporate bonds	453,000	5/1/2026	0.00%
BAKER HUGHES HOLDINGS LLC	057224AZ0	Investment-grade corporate bonds	406,000	9/15/2040	0.00%
BANCO BILBAO VIZCAYA ARGENTARIA SA	05946KAJ0	Investment-grade corporate bonds	400,000	9/18/2025	0.00%
BANCO SANTANDER SA	80283LAA1	Investment-grade corporate bonds	1,199,000	11/7/2023	0.01%
BANCO SANTANDER SA	05971KAA7	Investment-grade corporate bonds	1,800,000	11/19/2025	0.01%
BANCO SANTANDER SA	05964HAB1	Investment-grade corporate bonds	9,800,000	4/11/2027	0.06%
BANCO SANTANDER SA	05964HAJ4	Investment-grade corporate bonds	26,200,000	4/12/2028	0.15%
BANCO SANTANDER SA	05971KAL3	Investment-grade corporate bonds	15,000,000	11/22/2032	0.07%
BANK OF AMERICA CORP	06051GJC4	Investment-grade corporate bonds	15,000,000	5/19/2024	0.09%
BANK OF AMERICA CORP	06051GFH7	Investment-grade corporate bonds	6,485,000	8/26/2024	0.04%
BANK OF AMERICA CORP	06051GFP9	Investment-grade corporate bonds	1,000,000	4/21/2025	0.01%
BANK OF AMERICA CORP	06051GFU8	Investment-grade corporate bonds	4,930,000	3/3/2026	0.03%
BANK OF AMERICA CORP	59022CAA1	Investment-grade corporate bonds	1,590,000	9/15/2026	0.01%
BANK OF AMERICA CORP	06051GFL8	Investment-grade corporate bonds	15,463,000	10/22/2026	0.09%
BANK OF AMERICA CORP	06051GJK6	Investment-grade corporate bonds	14,979,000	10/24/2026	0.08%
BANK OF AMERICA CORP	06051GGR4	Investment-grade corporate bonds	5,000,000	7/21/2028	0.03%
BANK OF AMERICA CORP	06051GKW8	Investment-grade corporate bonds	10,000,000	7/22/2028	0.06%
BANK OF AMERICA CORP	06051GJB6	Investment-grade corporate bonds	20,000,000	4/29/2031	0.11%
BANK OF AMERICA CORP	59022CAJ2	Investment-grade corporate bonds	2,532,000	1/29/2037	0.02%
BANK OF NEW YORK MELLON CORP/THE	06406RAN7	Investment-grade corporate bonds	7,990,000	4/24/2025	0.05%
BANK OF NEW YORK MELLON CORP/THE	06406YAA0	Investment-grade corporate bonds	463,000	8/23/2029	0.00%
BAYERISCHE MOTOREN WERKE AG	05565EAY1	Investment-grade corporate bonds	434,000	4/12/2028	0.00%
BAYERISCHE MOTOREN WERKE AG	05600LAC0	Investment-grade corporate bonds	4,417,000	8/14/2029	0.02%
BECTON DICKINSON & CO	075887CL1	Investment-grade corporate bonds	11,000,000	2/11/2031	0.06%
BERKSHIRE HATHAWAY ENERGY CO	084659AT8	Investment-grade corporate bonds	12,000,000	4/15/2025	0.07%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
BERKSHIRE HATHAWAY ENERGY CO	695114CW6	Investment-grade corporate bonds	1,321,000	9/15/2030	0.01%
BERKSHIRE HATHAWAY ENERGY CO	59562VAM9	Investment-grade corporate bonds	351,000	4/1/2036	0.00%
BERKSHIRE HATHAWAY INC	084664CW9	Investment-grade corporate bonds	15,000,000	10/15/2030	0.08%
BERRY GLOBAL GROUP INC	08576PAH4	Investment-grade corporate bonds	15,224,000	1/15/2026	0.09%
BERRY GLOBAL GROUP INC	085770AA3	Investment-grade corporate bonds	1,248,000	7/15/2026	0.01%
BERRY GLOBAL GROUP INC	08576PAK7	Investment-grade corporate bonds	4,900,000	4/15/2028	0.03%
BEST BUY CO INC	08652BAB5	Investment-grade corporate bonds	530,000	10/1/2030	0.00%
BHP GROUP LTD	055451AR9	Investment-grade corporate bonds	462,000	2/24/2042	0.00%
BIOGEN INC	09062XAH6	Investment-grade corporate bonds	513,000	5/1/2030	0.00%
BLACKROCK INC	09247XAR2	Investment-grade corporate bonds	35,950,000	1/28/2031	0.18%
BLACKSTONE INC	09261BAA8	Investment-grade corporate bonds	22,905,000	3/30/2031	0.11%
BLUE OWL FINANCE LLC	09581JAA4	Investment-grade corporate bonds	551,000	6/10/2031	0.00%
BNP PARIBAS SA	05581KAB7	Investment-grade corporate bonds	3,315,000	1/10/2024	0.02%
BNP PARIBAS SA	09659W2D5	Investment-grade corporate bonds	23,550,000	1/9/2025	0.14%
BNP PARIBAS SA	09659W2H6	Investment-grade corporate bonds	399,000	1/10/2030	0.00%
BOARDWALK PIPELINES LP	096630AJ7	Investment-grade corporate bonds	1,932,000	9/1/2032	0.01%
BOEING CO/THE	097023CU7	Investment-grade corporate bonds	35,000,000	5/1/2027	0.22%
BOEING CO/THE	097023BA2	Investment-grade corporate bonds	387,000	2/15/2040	0.00%
BORGWARNER INC	099724AH9	Investment-grade corporate bonds	528,000	3/15/2045	0.00%
BP PLC	10373QBE9	Investment-grade corporate bonds	4,803,000	2/11/2026	0.03%
BP PLC	10373QAT7	Investment-grade corporate bonds	3,465,000	5/4/2026	0.02%
BP PLC	05565QDN5	Investment-grade corporate bonds	8,490,000	9/19/2027	0.05%
BP PLC	10373QAE0	Investment-grade corporate bonds	424,000	11/6/2028	0.00%
BRISTOL-MYERS SQUIBB CO	110122CN6	Investment-grade corporate bonds	21,379,000	6/15/2026	0.13%
BROADCOM INC	11135FBB6	Investment-grade corporate bonds	5,000,000	11/15/2025	0.03%
BROADCOM INC	11134LAH2	Investment-grade corporate bonds	12,448,000	1/15/2027	0.07%
BROADCOM INC	11135FAL5	Investment-grade corporate bonds	10,146,000	9/15/2028	0.06%
BROADCOM INC	11135FAQ4	Investment-grade corporate bonds	6,988,000	11/15/2030	0.04%
BROADCOM INC	11135FAS0	Investment-grade corporate bonds	437,000	11/15/2032	0.00%
BROADCOM INC	11135FBP5	Investment-grade corporate bonds	2,378,000	11/15/2035	0.01%
BROADCOM INC	11135FBV2	Investment-grade corporate bonds	9,472,000	5/15/2037	0.05%
BROOKFIELD CORP	11272BAA1	Investment-grade corporate bonds	483,000	1/30/2032	0.00%
BRUNSWICK CORP/DE	117043AT6	Investment-grade corporate bonds	514,000	8/18/2031	0.00%
BURLINGTON NORTHERN SANTA FE LLC	12189TAA2	Investment-grade corporate bonds	1,724,000	12/15/2025	0.01%
CANADIAN NATIONAL RAILWAY CO	136375BN1	Investment-grade corporate bonds	348,000	6/1/2036	0.00%
CAPITAL ONE FINANCIAL CORP	14040HBJ3	Investment-grade corporate bonds	1,040,000	10/29/2025	0.01%
CAPITAL ONE FINANCIAL CORP	14042TCT2	Investment-grade corporate bonds	4,000,000	1/28/2026	0.02%
CAPITAL ONE FINANCIAL CORP	14040HCG8	Investment-grade corporate bonds	29,516,000	7/29/2032	0.13%
CARDINAL HEALTH INC	14149YBM9	Investment-grade corporate bonds	493,000	6/15/2047	0.00%
CATERPILLAR INC	149123BN0	Investment-grade corporate bonds	374,000	8/15/2036	0.00%
CBOE GLOBAL MARKETS INC	12503MAC2	Investment-grade corporate bonds	113,000	12/15/2030	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
CBRE GROUP INC	12505BAE0	Investment-grade corporate bonds	489,000	4/1/2031	0.00%
CCL INDUSTRIES INC	124900AD3	Investment-grade corporate bonds	478,000	6/1/2030	0.00%
CELANESE CORP	15089QAJ3	Investment-grade corporate bonds	3,000,000	5/8/2024	0.02%
CELANESE CORP	15089QAL8	Investment-grade corporate bonds	2,143,000	3/15/2025	0.01%
CELANESE CORP	15089QAK0	Investment-grade corporate bonds	13,327,000	8/5/2026	0.07%
CELANESE CORP	15089QAM6	Investment-grade corporate bonds	15,869,000	7/15/2027	0.10%
CELANESE CORP	15089QAP9	Investment-grade corporate bonds	8,871,000	7/15/2032	0.06%
CENTENE CORP	15135BAT8	Investment-grade corporate bonds	456,000	12/15/2029	0.00%
CENTERPOINT ENERGY INC	15189YAF3	Investment-grade corporate bonds	523,000	10/1/2030	0.00%
CF INDUSTRIES HOLDINGS INC	12527GAH6	Investment-grade corporate bonds	7,855,000	12/1/2026	0.05%
CHARTER COMMUNICATIONS INC	161175CD4	Investment-grade corporate bonds	8,815,000	1/15/2029	0.04%
CHARTER COMMUNICATIONS INC	161175BR4	Investment-grade corporate bonds	11,273,000	3/30/2029	0.07%
CHENIERE ENERGY INC	16412XAC9	Investment-grade corporate bonds	16,700,000	3/31/2025	0.10%
CHENIERE ENERGY INC	785592AU0	Investment-grade corporate bonds	1,075,000	3/15/2028	0.01%
CHENIERE ENERGY INC	16411QAG6	Investment-grade corporate bonds	5,000,000	10/1/2029	0.03%
CHENIERE ENERGY INC	785592AX4	Investment-grade corporate bonds	15,000,000	5/15/2030	0.09%
CHEVRON CORP	166756AL0	Investment-grade corporate bonds	15,000,000	8/12/2027	0.08%
CISCO SYSTEMS INC	17275RAD4	Investment-grade corporate bonds	376,000	2/15/2039	0.00%
CITIGROUP INC	172967KJ9	Investment-grade corporate bonds	12,655,000	3/9/2026	0.08%
CITIGROUP INC	172967MQ1	Investment-grade corporate bonds	3,281,000	4/8/2026	0.02%
CITIGROUP INC	172967NX5	Investment-grade corporate bonds	10,710,000	9/29/2026	0.07%
CITIGROUP INC	172967KY6	Investment-grade corporate bonds	11,840,000	10/21/2026	0.07%
CITIGROUP INC	17327CAM5	Investment-grade corporate bonds	10,000,000	1/28/2027	0.05%
CITIGROUP INC	172967NA5	Investment-grade corporate bonds	8,470,000	6/9/2027	0.05%
CITIGROUP INC	172967KA8	Investment-grade corporate bonds	9,920,000	9/29/2027	0.06%
CITIGROUP INC	172967LD1	Investment-grade corporate bonds	9,869,000	1/10/2028	0.06%
CITIGROUP INC	172967LP4	Investment-grade corporate bonds	20,590,000	7/24/2028	0.12%
CITIGROUP INC	172967EW7	Investment-grade corporate bonds	288,000	7/15/2039	0.00%
CITIZENS FINANCIAL GROUP INC	75524KNQ3	Investment-grade corporate bonds	20,050,000	5/23/2025	0.12%
CITIZENS FINANCIAL GROUP INC	174610AW5	Investment-grade corporate bonds	477,000	9/30/2032	0.00%
CNO FINANCIAL GROUP INC	18977W2A7	Investment-grade corporate bonds	13,660,000	10/7/2026	0.08%
CNO FINANCIAL GROUP INC	12621EAL7	Investment-grade corporate bonds	419,000	5/30/2029	0.00%
COMCAST CORP	20030NCS8	Investment-grade corporate bonds	15,735,000	10/15/2025	0.10%
COMCAST CORP	20030NBW0	Investment-grade corporate bonds	11,129,000	1/15/2027	0.06%
COMCAST CORP	872287AL1	Investment-grade corporate bonds	1,250,000	2/15/2028	0.01%
COMCAST CORP	20030NDN8	Investment-grade corporate bonds	10,000,000	2/15/2031	0.05%
CONAGRA BRANDS INC	205887CD2	Investment-grade corporate bonds	381,000	11/1/2038	0.00%
CONOCOPHILLIPS	73102QAA4	Investment-grade corporate bonds	398,411	5/10/2037	0.00%
CONTINENTAL RESOURCES INC/OK	212015AU5	Investment-grade corporate bonds	3,344,000	11/15/2026	0.02%
CONTINENTAL RESOURCES INC/OK	212015AT8	Investment-grade corporate bonds	442,000	1/15/2031	0.00%
COSTCO WHOLESALE CORP	22160KAN5	Investment-grade corporate bonds	5,500,000	6/20/2027	0.03%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
COSTCO WHOLESALE CORP	22160KAP0	Investment-grade corporate bonds	9,300,000	4/20/2030	0.05%
COX ENTERPRISES INC	224044CJ4	Investment-grade corporate bonds	14,485,000	8/15/2027	0.08%
CREDIT AGRICOLE GROUP	22534PAA1	Investment-grade corporate bonds	479,000	1/22/2025	0.00%
CREDIT AGRICOLE GROUP	225313AF2	Investment-grade corporate bonds	2,745,000	3/17/2025	0.02%
CREDIT AGRICOLE GROUP	22535WAG2	Investment-grade corporate bonds	10,000,000	6/16/2026	0.06%
CREDIT AGRICOLE GROUP	22535WAH0	Investment-grade corporate bonds	15,000,000	1/26/2027	0.08%
CREDIT SUISSE GROUP AG	22550L2J9	Investment-grade corporate bonds	2,590,000	8/9/2024	0.02%
CREDIT SUISSE GROUP AG	22550L2C4	Investment-grade corporate bonds	7,000,000	4/9/2025	0.04%
CREDIT SUISSE GROUP AG	225433AR2	Investment-grade corporate bonds	18,905,000	4/17/2026	0.11%
CREDIT SUISSE GROUP AG	225401AQ1	Investment-grade corporate bonds	4,750,000	6/5/2026	0.03%
CREDIT SUISSE GROUP AG	22550L2G5	Investment-grade corporate bonds	5,812,000	8/7/2026	0.03%
CROWN CASTLE INC	22822VAB7	Investment-grade corporate bonds	3,257,000	2/15/2026	0.02%
CROWN CASTLE INC	22822VAC5	Investment-grade corporate bonds	1,961,000	6/15/2026	0.01%
CROWN CASTLE INC	22822VAV3	Investment-grade corporate bonds	3,977,000	7/15/2026	0.02%
CROWN CASTLE INC	22822VAH4	Investment-grade corporate bonds	7,434,000	9/1/2027	0.04%
CROWN CASTLE INC	22822VAK7	Investment-grade corporate bonds	3,690,000	2/15/2028	0.02%
CROWN CASTLE INC	22822VAR2	Investment-grade corporate bonds	2,735,000	7/1/2030	0.02%
CUMMINS ENGINE COMPANY, INC.	231021AT3	Investment-grade corporate bonds	517,000	9/1/2030	0.00%
CVS HEALTH CORP	126650CU2	Investment-grade corporate bonds	10,000,000	6/1/2026	0.06%
CVS HEALTH CORP	126650CX6	Investment-grade corporate bonds	11,948,000	3/25/2028	0.07%
CVS HEALTH CORP	126650BP4	Investment-grade corporate bonds	655,813	12/10/2028	0.00%
DANAHER CORP	23291KAH8	Investment-grade corporate bonds	10,015,000	11/15/2029	0.06%
DANSKE BANK A/S	23636ABF7	Investment-grade corporate bonds	1,400,000	1/9/2026	0.01%
DANSKE BANK A/S	23636ABB6	Investment-grade corporate bonds	482,000	9/10/2027	0.00%
DEERE & CO	24422EVS5	Investment-grade corporate bonds	481,000	6/17/2031	0.00%
DELL TECHNOLOGIES INC	24703TAB2	Investment-grade corporate bonds	3,400,000	7/15/2024	0.02%
DELL TECHNOLOGIES INC	928563AF2	Investment-grade corporate bonds	445,000	5/15/2030	0.00%
DELL TECHNOLOGIES INC	24703TAJ5	Investment-grade corporate bonds	356,000	7/15/2036	0.00%
DELTA AIR LINES INC	830867AB3	Investment-grade corporate bonds	430,000	10/20/2028	0.00%
DEUTSCHE BANK AG	25160PAF4	Investment-grade corporate bonds	12,087,000	3/19/2026	0.06%
DEUTSCHE BANK AG	251526CE7	Investment-grade corporate bonds	22,178,000	11/24/2026	0.12%
DEUTSCHE BANK AG	251526CP2	Investment-grade corporate bonds	7,025,000	11/16/2027	0.04%
DEUTSCHE BANK AG	251526BN8	Investment-grade corporate bonds	497,000	12/1/2032	0.00%
DICK'S SPORTING GOODS INC	253393AF9	Investment-grade corporate bonds	526,000	1/15/2032	0.00%
DIGITAL REALTY TRUST INC	25389JAR7	Investment-grade corporate bonds	2,900,000	8/15/2027	0.02%
DIGITAL REALTY TRUST INC	25389JAT3	Investment-grade corporate bonds	12,544,000	7/15/2028	0.07%
DISCOVER FINANCIAL SERVICES	25466AAR2	Investment-grade corporate bonds	516,000	2/6/2030	0.00%
DISCOVERY COMMUNICATIONS HOLDING LLC	25470DAK5	Investment-grade corporate bonds	4,035,000	3/15/2025	0.02%
DISCOVERY COMMUNICATIONS HOLDING LLC	25470DBE8	Investment-grade corporate bonds	6,537,000	6/15/2025	0.04%
DISCOVERY COMMUNICATIONS HOLDING LLC	25470DAL3	Investment-grade corporate bonds	2,011,000	3/11/2026	0.01%
DISCOVERY COMMUNICATIONS HOLDING LLC	55903VAG8	Investment-grade corporate bonds	10,161,000	3/15/2027	0.06%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
DISCOVERY COMMUNICATIONS HOLDING LLC	25470DBJ7	Investment-grade corporate bonds	915,000	5/15/2030	0.01%
DISCOVERY COMMUNICATIONS HOLDING LLC	55903VAL7	Investment-grade corporate bonds	22,644,000	3/15/2032	0.12%
DR HORTON INC	23331ABQ1	Investment-grade corporate bonds	23,925,000	10/15/2026	0.13%
DT MIDSTREAM INC	23345MAC1	Investment-grade corporate bonds	4,305,000	4/15/2032	0.02%
DUKE ENERGY CORP	26442EAF7	Investment-grade corporate bonds	5,900,000	2/1/2029	0.03%
DUKE ENERGY CORP	26441CBH7	Investment-grade corporate bonds	12,000,000	6/1/2030	0.06%
DUKE ENERGY CORP	26442EAJ9	Investment-grade corporate bonds	2,935,000	4/1/2033	0.02%
DUKE ENERGY CORP	263901AB6	Investment-grade corporate bonds	338,000	4/1/2039	0.00%
DUPONT DE NEMOURS INC	263534CP2	Investment-grade corporate bonds	487,000	7/15/2030	0.00%
DXC TECHNOLOGY CO	23355LAL0	Investment-grade corporate bonds	477,000	9/15/2026	0.00%
ECOLAB INC	278865BD1	Investment-grade corporate bonds	10,215,000	12/1/2027	0.06%
ECOLAB INC	278865BE9	Investment-grade corporate bonds	7,435,000	3/24/2030	0.05%
ECOLAB INC	278865BM1	Investment-grade corporate bonds	531,000	2/1/2032	0.00%
ELEVANCE HEALTH INC	036752AR4	Investment-grade corporate bonds	452,000	3/15/2026	0.00%
ELI LILLY & CO	532457BA5	Investment-grade corporate bonds	360,000	3/15/2037	0.00%
ENBRIDGE INC	29250NBH7	Investment-grade corporate bonds	7,425,000	10/4/2026	0.04%
ENBRIDGE INC	29250NAL9	Investment-grade corporate bonds	3,395,000	12/1/2026	0.02%
ENBRIDGE INC	882389CC1	Investment-grade corporate bonds	356,000	7/15/2032	0.00%
ENERGY TRANSFER LP	29273RBB4	Investment-grade corporate bonds	2,500,000	2/1/2024	0.02%
ENERGY TRANSFER LP	29273RBK4	Investment-grade corporate bonds	4,860,000	4/15/2027	0.03%
ENERGY TRANSFER LP	29278NAN3	Investment-grade corporate bonds	7,025,000	6/1/2027	0.04%
ENERGY TRANSFER LP	29278NAE3	Investment-grade corporate bonds	429,000	6/15/2048	0.00%
ENSTAR GROUP LTD	29359UAB5	Investment-grade corporate bonds	432,000	6/1/2029	0.00%
ENTERGY CORP	29364WBE7	Investment-grade corporate bonds	5,000,000	12/15/2030	0.02%
ENTERPRISE HOLDINGS INC	26884TAP7	Investment-grade corporate bonds	3,550,000	11/1/2025	0.02%
ENTERPRISE HOLDINGS INC	26884TAR3	Investment-grade corporate bonds	1,394,000	12/1/2026	0.01%
ENTERPRISE HOLDINGS INC	26882PBE1	Investment-grade corporate bonds	3,640,000	10/15/2037	0.03%
EOG RESOURCES INC	26875PAM3	Investment-grade corporate bonds	4,425,000	4/1/2025	0.03%
EPR PROPERTIES	26884UAF6	Investment-grade corporate bonds	482,000	8/15/2029	0.00%
EQT CORP	26884LAQ2	Investment-grade corporate bonds	15,000,000	4/1/2028	0.09%
EQT CORP	26884LAL3	Investment-grade corporate bonds	690,000	1/15/2029	0.00%
EQUINIX INC	29444UBC9	Investment-grade corporate bonds	3,600,000	11/18/2024	0.02%
EQUINIX INC	29444UBD7	Investment-grade corporate bonds	11,185,000	11/18/2026	0.06%
EQUINIX INC	29444UBG0	Investment-grade corporate bonds	7,070,000	7/15/2027	0.04%
EQUINIX INC	29444UBE5	Investment-grade corporate bonds	4,585,000	11/18/2029	0.03%
EQUINIX INC	29444UBH8	Investment-grade corporate bonds	8,000,000	7/15/2030	0.04%
EQUINIX INC	29444UBS4	Investment-grade corporate bonds	4,930,000	5/15/2031	0.03%
EVERGY INC	30037FAA8	Investment-grade corporate bonds	6,415,000	12/15/2027	0.04%
EVERSOURCE ENERGY	664397AM8	Investment-grade corporate bonds	7,000,000	1/15/2025	0.04%
EVERSOURCE ENERGY	30040WAJ7	Investment-grade corporate bonds	2,000,000	8/15/2025	0.01%
EVERSOURCE ENERGY	30040WAT5	Investment-grade corporate bonds	1,200,000	3/1/2028	0.01%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
EXXON MOBIL CORP	30231GBN1	Investment-grade corporate bonds	474,000	10/15/2030	0.00%
FAIRFAX FINANCIAL HOLDINGS LTD	303901BB7	Investment-grade corporate bonds	14,890,000	4/17/2028	0.09%
FEDEX CORP	31428XBG0	Investment-grade corporate bonds	504,000	4/1/2046	0.00%
FERGUSON FINANCE PLC	314890AA2	Investment-grade corporate bonds	382,000	10/24/2028	0.00%
FIDELITY NATIONAL INFORMATION SERVICES INC	31620MBS4	Investment-grade corporate bonds	12,500,000	3/1/2028	0.06%
FIFTH THIRD BANCORP	31677QBR9	Investment-grade corporate bonds	7,000,000	2/1/2027	0.04%
FIFTH THIRD BANCORP	316773DG2	Investment-grade corporate bonds	443,000	7/28/2030	0.00%
FIRST CITIZENS BANCSHARES INC/NC	125581GX0	Investment-grade corporate bonds	18,799,000	3/9/2028	0.11%
FIRSTENERGY CORP	610202BR3	Investment-grade corporate bonds	447,000	5/15/2027	0.00%
FIRSTENERGY CORP	030288AC8	Investment-grade corporate bonds	17,315,000	1/15/2032	0.09%
FISERV INC	337738AT5	Investment-grade corporate bonds	6,303,000	7/1/2026	0.04%
FLEX LTD	33938XAA3	Investment-grade corporate bonds	440,000	6/15/2029	0.00%
FLOWSERVE CORP	34355JAB4	Investment-grade corporate bonds	549,000	1/15/2032	0.00%
FRESENIUS MEDICAL CARE AG & CO KGAA	35805BAB4	Investment-grade corporate bonds	330,000	2/16/2031	0.00%
GA GLOBAL FUNDING TRUST	36143L2H7	Investment-grade corporate bonds	13,570,000	1/6/2032	0.07%
GE HEALTHCARE TECHNOLOGIES INC	36267VAE3	Investment-grade corporate bonds	7,201,000	11/15/2027	0.05%
GENERAL DYNAMICS CORP	369550AZ1	Investment-grade corporate bonds	447,000	11/15/2027	0.00%
GENERAL MOTORS CO	37045XCX2	Investment-grade corporate bonds	10,577,000	6/20/2025	0.06%
GENERAL MOTORS CO	37045XDS2	Investment-grade corporate bonds	18,191,000	1/12/2032	0.09%
GEORGIA-PACIFIC LLC	37331NAN1	Investment-grade corporate bonds	15,994,000	5/15/2026	0.09%
GEORGIA-PACIFIC LLC	37331NAL5	Investment-grade corporate bonds	15,090,000	4/30/2027	0.09%
GEORGIA-PACIFIC LLC	37331NAK7	Investment-grade corporate bonds	13,000,000	4/30/2030	0.07%
GLAXOSMITHKLINE HOLDINGS AMERICAS INC	377372AB3	Investment-grade corporate bonds	368,000	4/15/2034	0.00%
GLENCORE HOLDING AG	378272AF5	Investment-grade corporate bonds	3,095,000	5/30/2023	0.02%
GLENCORE HOLDING AG	378272AX6	Investment-grade corporate bonds	570,000	9/1/2025	0.00%
GLENCORE HOLDING AG	378272AY4	Investment-grade corporate bonds	11,232,000	9/1/2030	0.06%
GLOBAL ATLANTIC FINANCIAL GROUP LTD	37959GAA5	Investment-grade corporate bonds	496,000	10/15/2029	0.00%
GLOBAL PAYMENTS INC	37940XAE2	Investment-grade corporate bonds	29,550,000	3/1/2026	0.16%
GLP CAPITAL LP / GLP FINANCING II INC	361841AH2	Investment-grade corporate bonds	430,000	4/15/2026	0.00%
GOLDMAN SACHS GROUP INC/THE	38141GZV9	Investment-grade corporate bonds	12,935,000	11/1/2024	0.08%
GOLDMAN SACHS GROUP INC/THE	38141GXJ8	Investment-grade corporate bonds	8,875,000	4/1/2025	0.05%
GOLDMAN SACHS GROUP INC/THE	38141GVR2	Investment-grade corporate bonds	6,735,000	10/21/2025	0.04%
GOLDMAN SACHS GROUP INC/THE	38145GAH3	Investment-grade corporate bonds	10,200,000	11/16/2026	0.06%
GOLDMAN SACHS GROUP INC/THE	38141GWB6	Investment-grade corporate bonds	2,255,000	1/26/2027	0.01%
GOLDMAN SACHS GROUP INC/THE	38141GWZ3	Investment-grade corporate bonds	11,292,000	5/1/2029	0.07%
GOLDMAN SACHS GROUP INC/THE	38141GXG4	Investment-grade corporate bonds	3,998,000	2/7/2030	0.02%
GROUPE BPCE SA	05578QAD5	Investment-grade corporate bonds	12,810,000	3/15/2025	0.08%
GROUPE BPCE SA	05578AAP3	Investment-grade corporate bonds	4,202,000	1/20/2026	0.02%
GROUPE BPCE SA	05583JAH5	Investment-grade corporate bonds	16,000,000	10/6/2026	0.09%
GROUPE BPCE SA	05583JAN2	Investment-grade corporate bonds	3,985,000	1/18/2027	0.02%
GROUPE BPCE SA	05583JAE2	Investment-grade corporate bonds	432,000	9/12/2028	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
GROUPE CREDIT MUTUEL CENTRE EST EUROPE	06675FAV9	Investment-grade corporate bonds	4,500,000	2/27/2024	0.03%
H&R BLOCK INC	093662AH7	Investment-grade corporate bonds	459,000	8/15/2030	0.00%
HALEON PLC	36264FAK7	Investment-grade corporate bonds	7,388,000	3/24/2027	0.04%
HARLEY-DAVIDSON INC	41283LBA2	Investment-grade corporate bonds	467,000	2/14/2027	0.00%
HASBRO INC	418056AS6	Investment-grade corporate bonds	250,000	3/15/2040	0.00%
HCA INC	404119BR9	Investment-grade corporate bonds	3,000,000	2/1/2025	0.02%
HCA INC	404119BT5	Investment-grade corporate bonds	426,000	6/15/2026	0.00%
HCA INC	404119BX6	Investment-grade corporate bonds	5,850,000	6/15/2029	0.03%
HCA INC	404119CC1	Investment-grade corporate bonds	3,000,000	7/15/2031	0.01%
HOME DEPOT INC/THE	437076CE0	Investment-grade corporate bonds	5,000,000	3/15/2028	0.03%
HONDA MOTOR CO LTD	02665WDT5	Investment-grade corporate bonds	508,000	1/13/2031	0.00%
HSBC HOLDINGS PLC	404280AP4	Investment-grade corporate bonds	2,740,000	3/14/2024	0.02%
HSBC HOLDINGS PLC	404280BT5	Investment-grade corporate bonds	433,000	6/19/2029	0.00%
HUMANA INC	444859BT8	Investment-grade corporate bonds	10,000,000	3/23/2029	0.06%
HUNTINGTON BANCSHARES INC/OH	44644MAF8	Investment-grade corporate bonds	438,000	5/17/2028	0.00%
HUNTINGTON INGALLS INDUSTRIES INC	446413AL0	Investment-grade corporate bonds	459,000	12/1/2027	0.00%
HUNTSMAN CORP	44701QBE1	Investment-grade corporate bonds	10,727,000	5/1/2029	0.06%
HUNTSMAN CORP	44701QBF8	Investment-grade corporate bonds	3,980,000	6/15/2031	0.02%
HUTCHISON WHAMPOA LTD	44841DAB8	Investment-grade corporate bonds	505,000	10/31/2024	0.00%
ING GROEP NV	449786AY8	Investment-grade corporate bonds	3,315,000	9/25/2023	0.02%
ING GROEP NV	456837AH6	Investment-grade corporate bonds	4,655,000	3/29/2027	0.03%
ING GROEP NV	456837AV5	Investment-grade corporate bonds	492,000	4/1/2027	0.00%
ING GROEP NV	456837AM5	Investment-grade corporate bonds	7,955,000	10/2/2028	0.05%
ING GROEP NV	456837AW3	Investment-grade corporate bonds	9,567,000	4/1/2032	0.05%
INTEL CORP	458140BQ2	Investment-grade corporate bonds	20,000,000	3/25/2027	0.12%
INTERCONTINENTAL EXCHANGE INC	45866FAT1	Investment-grade corporate bonds	11,556,000	5/23/2025	0.07%
INTERCONTINENTAL EXCHANGE INC	45866FAD6	Investment-grade corporate bonds	9,256,000	12/1/2025	0.06%
INTERCONTINENTAL EXCHANGE INC	45866FAJ3	Investment-grade corporate bonds	17,954,000	9/21/2028	0.10%
INTERCONTINENTAL EXCHANGE INC	45866FAK0	Investment-grade corporate bonds	2,665,000	6/15/2030	0.01%
INTERNATIONAL BUSINESS MACHINES CORP	459200AM3	Investment-grade corporate bonds	192,000	10/30/2025	0.00%
INTERNATIONAL FLAVORS & FRAGRANCES INC	459506AC5	Investment-grade corporate bonds	5,815,000	5/1/2023	0.04%
INTERNATIONAL FLAVORS & FRAGRANCES INC	459506AK7	Investment-grade corporate bonds	3,300,000	9/26/2028	0.02%
INTERPUBLIC GROUP OF COS INC/THE	460690BL3	Investment-grade corporate bonds	2,734,000	4/15/2024	0.02%
INTERPUBLIC GROUP OF COS INC/THE	460690BR0	Investment-grade corporate bonds	20,437,000	3/30/2030	0.12%
INTERPUBLIC GROUP OF COS INC/THE	460690BT6	Investment-grade corporate bonds	7,416,000	3/1/2031	0.04%
JBS USA HOLDING LUX SARL	46590XAB2	Investment-grade corporate bonds	433,000	1/15/2030	0.00%
JEFFERIES GROUP LLC	47233JGT9	Investment-grade corporate bonds	15,000,000	10/15/2031	0.07%
JOHNSON & JOHNSON	478160AL8	Investment-grade corporate bonds	386,000	5/15/2033	0.00%
JPMORGAN CHASE & CO	46647PAU0	Investment-grade corporate bonds	4,639,000	7/23/2024	0.03%
JPMORGAN CHASE & CO	46625HJY7	Investment-grade corporate bonds	12,674,000	9/10/2024	0.08%
JPMORGAN CHASE & CO	46647PBK1	Investment-grade corporate bonds	42,312,000	4/22/2026	0.24%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
JPMORGAN CHASE & CO	46625HRY8	Investment-grade corporate bonds	7,203,000	2/1/2028	0.04%
JPMORGAN CHASE & CO	46647PBR6	Investment-grade corporate bonds	467,000	6/1/2028	0.00%
JPMORGAN CHASE & CO	46647PDG8	Investment-grade corporate bonds	20,000,000	7/25/2028	0.12%
JPMORGAN CHASE & CO	46647PBP0	Investment-grade corporate bonds	11,762,000	5/13/2031	0.06%
JPMORGAN CHASE & CO	46647PDK9	Investment-grade corporate bonds	16,935,000	9/14/2033	0.11%
KENVUE INC	49177JAC6	Investment-grade corporate bonds	1,690,000	3/22/2026	0.01%
KENVUE INC	49177JAE2	Investment-grade corporate bonds	6,000,000	3/22/2028	0.04%
KENVUE INC	49177JAG7	Investment-grade corporate bonds	3,000,000	3/22/2030	0.02%
KEURIG DR PEPPER INC	49271VAJ9	Investment-grade corporate bonds	7,399,000	5/1/2030	0.04%
KEURIG DR PEPPER INC	49271VAN0	Investment-grade corporate bonds	3,280,000	3/15/2031	0.02%
KEYCORP	49326EEL3	Investment-grade corporate bonds	10,574,000	5/23/2025	0.06%
KIMBERLY-CLARK CORP	494368BG7	Investment-grade corporate bonds	390,000	3/1/2041	0.00%
KINDER MORGAN INC	28370TAG4	Investment-grade corporate bonds	5,096,000	5/1/2024	0.03%
KINDER MORGAN INC	880451AV1	Investment-grade corporate bonds	1,000,000	10/15/2028	0.01%
KINDER MORGAN INC	28368EAD8	Investment-grade corporate bonds	4,060,000	8/1/2031	0.03%
KKR & CO INC	48252AAA9	Investment-grade corporate bonds	11,556,000	7/1/2029	0.07%
KONINKLIJKE AHOLD DELHAIZE NV	008685AB5	Investment-grade corporate bonds	396,000	5/1/2029	0.00%
KONINKLIJKE AHOLD DELHAIZE NV	246688AF2	Investment-grade corporate bonds	4,547,000	4/15/2031	0.03%
KRAFT HEINZ FOODS CO	50077LAV8	Investment-grade corporate bonds	10,000,000	4/1/2030	0.06%
KRAFT HEINZ FOODS CO	50077LBF2	Investment-grade corporate bonds	10,000,000	3/1/2031	0.06%
KRAFT HEINZ FOODS CO	42307TAH1	Investment-grade corporate bonds	363,000	8/1/2039	0.00%
KROGER CO/THE	501044DQ1	Investment-grade corporate bonds	534,000	1/15/2031	0.00%
KYNDRYL HOLDINGS INC	50155QAM2	Investment-grade corporate bonds	619,000	10/15/2041	0.00%
LAM RESEARCH CORP	512807AU2	Investment-grade corporate bonds	399,000	3/15/2029	0.00%
LENNAR CORP	526057CD4	Investment-grade corporate bonds	10,592,000	11/29/2027	0.06%
LINDE INC/CT	74005PBT0	Investment-grade corporate bonds	20,000,000	8/10/2030	0.10%
LLOYDS BANKING GROUP PLC	53944YAA1	Investment-grade corporate bonds	3,120,000	11/4/2024	0.02%
LLOYDS BANKING GROUP PLC	539439AT6	Investment-grade corporate bonds	429,000	8/16/2028	0.00%
LOCKHEED MARTIN CORP	539830BP3	Investment-grade corporate bonds	15,500,000	6/15/2030	0.08%
LOCKHEED MARTIN CORP	539830AR0	Investment-grade corporate bonds	348,000	9/1/2036	0.00%
LONDON STOCK EXCHANGE GROUP PLC	50220PAB9	Investment-grade corporate bonds	492,000	4/6/2026	0.00%
M&T BANK CORP	55279HAQ3	Investment-grade corporate bonds	457,000	8/17/2027	0.00%
MANULIFE FINANCIAL CORP	56501RAC0	Investment-grade corporate bonds	445,000	3/4/2026	0.00%
MARATHON OIL CORP	565849AP1	Investment-grade corporate bonds	448,000	7/15/2027	0.00%
MARSH & MCLENNAN COS INC	571748BF8	Investment-grade corporate bonds	3,222,000	3/15/2024	0.02%
MARSH & MCLENNAN COS INC	571748AV4	Investment-grade corporate bonds	2,050,000	6/3/2024	0.01%
MARSH & MCLENNAN COS INC	571748BG6	Investment-grade corporate bonds	14,238,000	3/15/2029	0.09%
MASSACHUSETTS MUTUAL LIFE INSURANCE CO	57629WCQ1	Investment-grade corporate bonds	6,000,000	1/14/2027	0.03%
MDC HOLDINGS INC	552676AQ1	Investment-grade corporate bonds	203,000	1/15/2043	0.00%
MERCEDES-BENZ GROUP AG	233851ED2	Investment-grade corporate bonds	423,000	3/2/2031	0.00%
META PLATFORMS INC	30303M8G0	Investment-grade corporate bonds	8,600,000	8/15/2027	0.05%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
METLIFE INC	592173AE8	Investment-grade corporate bonds	2,209,000	11/1/2025	0.01%
METLIFE INC	59217GCK3	Investment-grade corporate bonds	10,990,000	9/19/2027	0.06%
METLIFE INC	59217GEG0	Investment-grade corporate bonds	3,545,000	4/9/2030	0.02%
MICROCHIP TECHNOLOGY INC	595017AP9	Investment-grade corporate bonds	7,131,000	6/1/2023	0.04%
MICROCHIP TECHNOLOGY INC	595017AZ7	Investment-grade corporate bonds	1,739,000	9/1/2023	0.01%
MICROSOFT CORP	594918AD6	Investment-grade corporate bonds	387,000	6/1/2039	0.00%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AD6	Investment-grade corporate bonds	383,000	3/1/2026	0.00%
MIZUHO FINANCIAL GROUP INC	60687YBU2	Investment-grade corporate bonds	200,000	9/13/2031	0.00%
MOODY'S CORP	615369AS4	Investment-grade corporate bonds	10,115,000	3/24/2025	0.06%
MORGAN STANLEY	61746BDZ6	Investment-grade corporate bonds	23,425,000	1/27/2026	0.14%
MORGAN STANLEY	6174468Q5	Investment-grade corporate bonds	4,000,000	4/28/2026	0.02%
MORGAN STANLEY	61747YET8	Investment-grade corporate bonds	6,700,000	7/17/2026	0.04%
MORGAN STANLEY	61746BCY0	Investment-grade corporate bonds	3,000,000	8/9/2026	0.02%
MORGAN STANLEY	61747YEC5	Investment-grade corporate bonds	27,440,000	7/20/2027	0.15%
MORGAN STANLEY	61744YAP3	Investment-grade corporate bonds	5,715,000	1/24/2029	0.03%
MORGAN STANLEY	6174468P7	Investment-grade corporate bonds	20,393,000	4/1/2031	0.12%
MPLX LP	55336VAT7	Investment-grade corporate bonds	435,000	2/15/2049	0.00%
MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN	62582PAA8	Investment-grade corporate bonds	400,000	5/23/2042	0.00%
NATIONAL AMUSEMENTS INC	92556HAA5	Investment-grade corporate bonds	1,110,000	5/15/2025	0.01%
NATIONAL AMUSEMENTS INC	124857AQ6	Investment-grade corporate bonds	18,000	1/15/2026	0.00%
NATIONAL AMUSEMENTS INC	124857AR4	Investment-grade corporate bonds	5,135,000	1/15/2027	0.03%
NATIONAL AMUSEMENTS INC	124857AT0	Investment-grade corporate bonds	3,200,000	2/15/2028	0.02%
NATIONAL GRID PLC	575634AU4	Investment-grade corporate bonds	17,835,000	11/24/2030	0.09%
NATWEST GROUP PLC	639057AJ7	Investment-grade corporate bonds	1,000,000	3/2/2027	0.01%
NATWEST GROUP PLC	780097BL4	Investment-grade corporate bonds	15,000,000	5/8/2030	0.09%
NETFLIX INC	64110LAS5	Investment-grade corporate bonds	30,000,000	4/15/2028	0.19%
NEUBERGER BERMAN GROUP LLC	64128XAE0	Investment-grade corporate bonds	750,000	4/15/2045	0.00%
NEW YORK LIFE INSURANCE CO	64952WCH4	Investment-grade corporate bonds	5,065,000	7/14/2026	0.03%
NEXTERA ENERGY INC	65339KBP4	Investment-grade corporate bonds	8,790,000	3/1/2025	0.05%
NIKE INC	654106AJ2	Investment-grade corporate bonds	15,000,000	3/27/2027	0.09%
NIKE INC	654106AK9	Investment-grade corporate bonds	16,000,000	3/27/2030	0.09%
NISSAN MOTOR CO LTD	654744AD3	Investment-grade corporate bonds	465,000	9/17/2030	0.00%
NORDEA BANK AB	65559CAE1	Investment-grade corporate bonds	479,000	9/30/2026	0.00%
NORTHERN TRUST CORP	665859AV6	Investment-grade corporate bonds	18,000,000	5/1/2030	0.09%
NORTHROP GRUMMAN CORP	666807BN1	Investment-grade corporate bonds	5,000,000	1/15/2028	0.03%
NORTHROP GRUMMAN CORP	666807BS0	Investment-grade corporate bonds	10,000,000	5/1/2030	0.06%
NORTHWESTERN MUTUAL LIFE INS	668131AA3	Investment-grade corporate bonds	435,000	3/30/2040	0.00%
NOV INC	637071AK7	Investment-grade corporate bonds	579,000	12/1/2042	0.00%
NOVARTIS AG	66989HAP3	Investment-grade corporate bonds	10,025,000	2/14/2025	0.06%
NRG ENERGY INC	014621AA4	Investment-grade corporate bonds	12,000,000	11/15/2023	0.07%
NRG ENERGY INC	629377CP5	Investment-grade corporate bonds	4,000,000	12/2/2027	0.02%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
NRG ENERGY INC	629377CL4	Investment-grade corporate bonds	446,000	6/15/2029	0.00%
NUTRIEN LTD	67077MAW8	Investment-grade corporate bonds	16,195,000	5/13/2030	0.09%
OMEGA HEALTHCARE INVESTORS INC	681936BH2	Investment-grade corporate bonds	211,000	1/15/2026	0.00%
OMEGA HEALTHCARE INVESTORS INC	681936BL3	Investment-grade corporate bonds	247,000	10/1/2029	0.00%
OMNICOM GROUP INC	681919BA3	Investment-grade corporate bonds	5,152,000	11/1/2024	0.03%
OMNICOM GROUP INC	68217FAA0	Investment-grade corporate bonds	6,169,000	4/15/2026	0.04%
OMNICOM GROUP INC	681919BD7	Investment-grade corporate bonds	495,000	8/1/2031	0.00%
ONEOK INC	682680BE2	Investment-grade corporate bonds	388,000	1/15/2031	0.00%
ORACLE CORP	68389XBM6	Investment-grade corporate bonds	16,285,000	7/15/2026	0.09%
ORACLE CORP	68389XBU8	Investment-grade corporate bonds	25,000,000	4/1/2027	0.14%
ORACLE CORP	68389XBV6	Investment-grade corporate bonds	15,000,000	4/1/2030	0.08%
OSHKOSH CORP	688239AF9	Investment-grade corporate bonds	1,082,000	5/15/2028	0.01%
OSHKOSH CORP	688225AH4	Investment-grade corporate bonds	998,000	3/1/2030	0.01%
OTIS WORLDWIDE CORP	68902VAK3	Investment-grade corporate bonds	5,965,000	2/15/2030	0.03%
PANASONIC HOLDINGS CORP	69832AAC0	Investment-grade corporate bonds	474,000	7/19/2029	0.00%
PAYPAL HOLDINGS INC	70450YAH6	Investment-grade corporate bonds	493,000	6/1/2030	0.00%
PENSKE TRUCK LEASING CO	709599BL7	Investment-grade corporate bonds	13,615,000	11/15/2025	0.08%
PENSKE TRUCK LEASING CO	709599BM5	Investment-grade corporate bonds	15,955,000	6/15/2026	0.09%
PENSKE TRUCK LEASING CO	709599AW4	Investment-grade corporate bonds	3,537,000	11/15/2026	0.02%
PENSKE TRUCK LEASING CO	709599BN3	Investment-grade corporate bonds	4,710,000	7/1/2027	0.03%
PEPCO HOLDINGS LLC	737679DB3	Investment-grade corporate bonds	336,000	11/15/2037	0.00%
PEPSICO INC	713448BP2	Investment-grade corporate bonds	391,000	1/15/2040	0.00%
PFIZER INC	717081ET6	Investment-grade corporate bonds	11,350,000	3/15/2029	0.07%
PFIZER INC	717081EY5	Investment-grade corporate bonds	25,000,000	5/28/2030	0.13%
PFIZER INC	983024AG5	Investment-grade corporate bonds	348,000	2/1/2034	0.00%
PG&E CORP	694308JW8	Investment-grade corporate bonds	495,000	6/15/2028	0.00%
PG&E CORP	694308KB2	Investment-grade corporate bonds	20,000,000	3/1/2029	0.11%
PHILIP MORRIS INTERNATIONAL INC	718172AC3	Investment-grade corporate bonds	346,000	5/16/2038	0.00%
PINNACLE WEST CAPITAL CORP	040555DD3	Investment-grade corporate bonds	529,000	12/15/2031	0.00%
PLAINS ALL AMERICAN PIPELINE LP	72650RAR3	Investment-grade corporate bonds	387,000	1/15/2037	0.00%
PNC FINANCIAL SERVICES GROUP INC/THE	69349LAQ1	Investment-grade corporate bonds	5,560,000	11/1/2025	0.03%
PNC FINANCIAL SERVICES GROUP INC/THE	69353RFG8	Investment-grade corporate bonds	5,400,000	10/25/2027	0.03%
PNC FINANCIAL SERVICES GROUP INC/THE	69353RFJ2	Investment-grade corporate bonds	5,500,000	1/22/2028	0.03%
PNC FINANCIAL SERVICES GROUP INC/THE	693475BE4	Investment-grade corporate bonds	16,925,000	6/6/2033	0.10%
PRINCIPAL FINANCIAL GROUP INC	74251VAA0	Investment-grade corporate bonds	383,000	10/15/2036	0.00%
PROCTER & GAMBLE CO/THE	742718FG9	Investment-grade corporate bonds	453,000	3/25/2027	0.00%
PROCTER & GAMBLE CO/THE	742718FM6	Investment-grade corporate bonds	20,000,000	10/29/2030	0.10%
PROGRESS ENERGY INC	26442UAA2	Investment-grade corporate bonds	3,000,000	8/15/2025	0.02%
PROLOGIS INC	74340XBN0	Investment-grade corporate bonds	2,078,000	4/15/2027	0.01%
PROLOGIS INC	74340XBM2	Investment-grade corporate bonds	4,999,000	4/15/2030	0.03%
PROLOGIS INC	74340XBR1	Investment-grade corporate bonds	20,000,000	10/15/2030	0.10%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
PRUDENTIAL FINANCIAL INC	74153WCL1	Investment-grade corporate bonds	8,028,000	9/23/2024	0.05%
PRUDENTIAL FINANCIAL INC	74432QCG8	Investment-grade corporate bonds	2,000,000	3/10/2030	0.01%
PULTEGROUP INC	745867AX9	Investment-grade corporate bonds	431,000	1/15/2027	0.00%
QUANTA SERVICES INC	74762EAF9	Investment-grade corporate bonds	486,000	10/1/2030	0.00%
RADIAN GROUP INC	750236AW1	Investment-grade corporate bonds	452,000	3/15/2027	0.00%
RALPH LAUREN CORP	731572AB9	Investment-grade corporate bonds	468,000	6/15/2030	0.00%
RAYTHEON TECHNOLOGIES CORP	75513ECR0	Investment-grade corporate bonds	3,265,000	2/27/2033	0.02%
RAYTHEON TECHNOLOGIES CORP	913017BP3	Investment-grade corporate bonds	358,000	7/15/2038	0.00%
RECKITT BENCKISER GROUP PLC	75625QAE9	Investment-grade corporate bonds	459,000	6/26/2027	0.00%
REGIONS FINANCIAL CORP	7591EPAQ3	Investment-grade corporate bonds	5,000,000	5/18/2025	0.03%
REGIONS FINANCIAL CORP	75913MAA7	Investment-grade corporate bonds	345,000	6/26/2037	0.00%
REINSURANCE GROUP OF AMERICA INC	759351AP4	Investment-grade corporate bonds	465,000	6/15/2030	0.00%
RENASAS ELECTRONICS CORP	75972BAB7	Investment-grade corporate bonds	487,000	11/25/2026	0.00%
REPUBLIC SERVICES INC	760759AT7	Investment-grade corporate bonds	900,000	5/15/2028	0.01%
REPUBLIC SERVICES INC	760759AV2	Investment-grade corporate bonds	15,000,000	3/1/2030	0.08%
REPUBLIC SERVICES INC	760759AX8	Investment-grade corporate bonds	5,000,000	2/15/2031	0.02%
REYNOLDS AMERICAN INC	761713BA3	Investment-grade corporate bonds	315,000	8/15/2035	0.00%
ROSS STORES INC	778296AG8	Investment-grade corporate bonds	521,000	4/15/2031	0.00%
ROYAL BANK OF CANADA	78015K7C2	Investment-grade corporate bonds	4,522,000	11/1/2024	0.03%
ROYAL BANK OF CANADA	78016EZM2	Investment-grade corporate bonds	20,000,000	1/20/2026	0.11%
ROYAL BANK OF CANADA	780082AD5	Investment-grade corporate bonds	3,000,000	1/27/2026	0.02%
ROYALTY PHARMA PLC	78081BAH6	Investment-grade corporate bonds	504,000	9/2/2025	0.00%
RWE AG	268789AB0	Investment-grade corporate bonds	405,000	4/30/2038	0.00%
S&P GLOBAL INC	78409VAM6	Investment-grade corporate bonds	2,846,000	1/22/2027	0.02%
S&P GLOBAL INC	78409VBF0	Investment-grade corporate bonds	12,003,000	8/1/2028	0.08%
S&P GLOBAL INC	78409VAP9	Investment-grade corporate bonds	7,725,000	12/1/2029	0.04%
S&P GLOBAL INC	78409VAS3	Investment-grade corporate bonds	20,475,000	8/15/2030	0.10%
SALESFORCE INC	79466LAF1	Investment-grade corporate bonds	15,155,000	4/11/2028	0.09%
SALESFORCE INC	79466LAK0	Investment-grade corporate bonds	578,000	7/15/2041	0.00%
SCENTRE GROUP	806213AD6	Investment-grade corporate bonds	463,000	10/28/2025	0.00%
SCHLUMBERGER NV	806851AK7	Investment-grade corporate bonds	451,000	5/17/2028	0.00%
SERVICENOW INC	81762PAE2	Investment-grade corporate bonds	5,000,000	9/1/2030	0.02%
SHELL PLC	822582AD4	Investment-grade corporate bonds	333,000	12/15/2038	0.00%
SHERWIN-WILLIAMS CO/THE	824348AW6	Investment-grade corporate bonds	2,983,000	6/1/2027	0.02%
SIEMENS AG	82620KBD4	Investment-grade corporate bonds	479,000	3/11/2028	0.00%
SIMON PROPERTY GROUP INC	828807CE5	Investment-grade corporate bonds	332,000	2/1/2040	0.00%
SKANDINAVISKA ENSKILDA BANKEN AB	83051GAR9	Investment-grade corporate bonds	504,000	9/2/2025	0.00%
SOCIETE GENERALE SA	83367TBG3	Investment-grade corporate bonds	14,479,000	1/17/2024	0.09%
SONOCO PRODUCTS CO	835495AL6	Investment-grade corporate bonds	479,000	5/1/2030	0.00%
SOUTHERN CO/THE	010392FU7	Investment-grade corporate bonds	7,000,000	9/15/2030	0.03%
SOUTHERN CO/THE	010392FB9	Investment-grade corporate bonds	352,000	3/1/2039	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
SOUTHWEST AIRLINES CO	844741BF4	Investment-grade corporate bonds	509,000	2/10/2030	0.00%
SPIRIT REALTY CAPITAL INC	84861TAH1	Investment-grade corporate bonds	502,000	3/15/2028	0.00%
STANDARD CHARTERED PLC	853254BP4	Investment-grade corporate bonds	450,000	5/21/2030	0.00%
STANLEY BLACK & DECKER INC	854502AJ0	Investment-grade corporate bonds	486,000	11/15/2048	0.00%
STATE STREET CORP	857477BF9	Investment-grade corporate bonds	480,000	11/1/2034	0.00%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAA8	Investment-grade corporate bonds	4,750,000	4/2/2024	0.03%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MBS8	Investment-grade corporate bonds	473,000	9/17/2029	0.00%
SWEDBANK AB	87020PAP2	Investment-grade corporate bonds	474,000	11/16/2026	0.00%
SYSCO CORP	871829BH9	Investment-grade corporate bonds	503,000	3/15/2048	0.00%
TAPESTRY INC	876030AA5	Investment-grade corporate bonds	540,000	3/15/2032	0.00%
TARGA RESOURCES CORP	87612BBG6	Investment-grade corporate bonds	437,000	1/15/2028	0.00%
TARGET CORP	87612EAU0	Investment-grade corporate bonds	351,000	1/15/2038	0.00%
TD SYNEX CORP	87162WAK6	Investment-grade corporate bonds	540,000	8/9/2031	0.00%
TE CONNECTIVITY LTD	902133AG2	Investment-grade corporate bonds	355,000	10/1/2037	0.00%
TEACHERS INSURANCE & ANNUITY ASSOCIATION OF AMERICA	87246YAC0	Investment-grade corporate bonds	5,000,000	11/1/2024	0.03%
TELEFONICA SA	87938WAT0	Investment-grade corporate bonds	5,000,000	3/8/2027	0.03%
TELEFONICA SA	87938WAC7	Investment-grade corporate bonds	340,000	6/20/2036	0.00%
THERMO FISHER SCIENTIFIC INC	883556CT7	Investment-grade corporate bonds	4,260,000	11/21/2027	0.03%
TJX COS INC/THE	872540AV1	Investment-grade corporate bonds	501,000	5/15/2028	0.00%
T-MOBILE US INC	87264ABR5	Investment-grade corporate bonds	8,632,000	2/15/2026	0.05%
T-MOBILE US INC	87264ABD6	Investment-grade corporate bonds	18,599,000	4/15/2027	0.11%
T-MOBILE US INC	87264ACZ6	Investment-grade corporate bonds	2,725,000	3/15/2028	0.02%
T-MOBILE US INC	87264ABF1	Investment-grade corporate bonds	510,000	4/15/2030	0.00%
T-MOBILE US INC	87264ACB9	Investment-grade corporate bonds	7,301,000	2/15/2031	0.04%
T-MOBILE US INC	87264ABX2	Investment-grade corporate bonds	4,870,000	11/15/2031	0.02%
T-MOBILE US INC	87264ACY9	Investment-grade corporate bonds	4,865,000	7/15/2033	0.03%
T-MOBILE US INC	87264ACT0	Investment-grade corporate bonds	616,000	10/15/2052	0.00%
TOKYO CENTURY CORP	05369AAK7	Investment-grade corporate bonds	482,000	1/30/2026	0.00%
TOLL BROTHERS INC	88947EAS9	Investment-grade corporate bonds	439,000	3/15/2027	0.00%
TORONTO-DOMINION BANK/THE	89114QCH9	Investment-grade corporate bonds	20,000,000	6/12/2025	0.11%
TORONTO-DOMINION BANK/THE	891160MJ9	Investment-grade corporate bonds	454,000	9/15/2031	0.00%
TOTAL S.A.	89153VAS8	Investment-grade corporate bonds	4,131,000	1/10/2025	0.02%
TRUIST FINANCIAL CORP	05531FBH5	Investment-grade corporate bonds	10,285,000	8/1/2024	0.06%
TRUIST FINANCIAL CORP	07330NAT2	Investment-grade corporate bonds	3,280,000	12/6/2024	0.02%
TRUIST FINANCIAL CORP	89788MAH5	Investment-grade corporate bonds	2,000,000	7/28/2026	0.01%
TRUIST FINANCIAL CORP	07330MAA5	Investment-grade corporate bonds	446,000	10/30/2026	0.00%
TRUIST FINANCIAL CORP	05531GAB7	Investment-grade corporate bonds	17,447,000	3/19/2029	0.10%
TRUIST FINANCIAL CORP	89788KAA4	Investment-grade corporate bonds	22,375,000	3/11/2030	0.11%
UBS GROUP AG	902613AS7	Investment-grade corporate bonds	1,765,000	8/5/2027	0.01%
UBS GROUP AG	902613AH1	Investment-grade corporate bonds	31,155,000	8/10/2027	0.16%
UBS GROUP AG	902674XN5	Investment-grade corporate bonds	490,000	6/26/2048	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
UNILEVER PLC	904764AH0	Investment-grade corporate bonds	361,000	11/15/2032	0.00%
UNITED AIRLINES HOLDINGS INC	599191AA1	Investment-grade corporate bonds	339,150	6/20/2027	0.00%
UNITED PARCEL SERVICE INC	911312AJ5	Investment-grade corporate bonds	355,000	1/15/2038	0.00%
UNITEDHEALTH GROUP INC	91324PDK5	Investment-grade corporate bonds	7,790,000	6/15/2028	0.05%
UNITEDHEALTH GROUP INC	91324PDX7	Investment-grade corporate bonds	4,585,000	5/15/2030	0.02%
UNITEDHEALTH GROUP INC	91324PAX0	Investment-grade corporate bonds	330,000	6/15/2037	0.00%
UNITEDHEALTH GROUP INC	91324PBE1	Investment-grade corporate bonds	1,300,000	11/15/2037	0.01%
UNIVERSAL HEALTH SERVICES INC	913903BA7	Investment-grade corporate bonds	544,000	1/15/2032	0.00%
US BANCORP	91159HHX1	Investment-grade corporate bonds	7,808,000	7/30/2024	0.05%
US BANCORP	91159HHZ6	Investment-grade corporate bonds	1,025,000	5/12/2025	0.01%
US BANCORP	91159HJB7	Investment-grade corporate bonds	21,855,000	11/3/2036	0.10%
VALERO ENERGY CORP	91913YAE0	Investment-grade corporate bonds	352,000	4/15/2032	0.00%
VERIZON COMMUNICATIONS INC	92343VFF6	Investment-grade corporate bonds	5,000,000	3/22/2027	0.03%
VERIZON COMMUNICATIONS INC	92343VER1	Investment-grade corporate bonds	8,900,000	9/21/2028	0.05%
VERIZON COMMUNICATIONS INC	92343VFR0	Investment-grade corporate bonds	3,550,000	1/20/2031	0.02%
VERIZON COMMUNICATIONS INC	92343VGN8	Investment-grade corporate bonds	25,461,000	3/15/2032	0.13%
VF CORP	918204BA5	Investment-grade corporate bonds	5,585,000	4/23/2025	0.03%
VIATRIS INC	92556VAB2	Investment-grade corporate bonds	15,470,000	6/22/2025	0.09%
VIATRIS INC	62854AAN4	Investment-grade corporate bonds	1,550,000	6/15/2026	0.01%
VIATRIS INC	628530BK2	Investment-grade corporate bonds	441,000	4/15/2028	0.00%
VICI PROPERTIES INC	92564RAD7	Investment-grade corporate bonds	4,490,000	2/15/2027	0.03%
VICI PROPERTIES INC	925650AB9	Investment-grade corporate bonds	11,990,000	2/15/2028	0.07%
VISA INC	92826CAL6	Investment-grade corporate bonds	8,100,000	4/15/2027	0.05%
VISA INC	92826CAE2	Investment-grade corporate bonds	407,000	12/14/2035	0.00%
VISTRA CORP	92840VAD4	Investment-grade corporate bonds	26,746,000	7/15/2024	0.16%
VISTRA CORP	92840VAG7	Investment-grade corporate bonds	464,000	1/30/2027	0.00%
VISTRA CORP	92840VAE2	Investment-grade corporate bonds	2,294,000	7/15/2029	0.01%
VONTIER CORP	928881AD3	Investment-grade corporate bonds	515,000	4/1/2028	0.00%
WALGREENS BOOTS ALLIANCE INC	931427AS7	Investment-grade corporate bonds	493,000	4/15/2030	0.00%
WALMART INC	931142CM3	Investment-grade corporate bonds	344,000	4/15/2038	0.00%
WALT DISNEY CO/THE	254687FL5	Investment-grade corporate bonds	17,780,000	9/1/2029	0.09%
WALT DISNEY CO/THE	254687FQ4	Investment-grade corporate bonds	15,225,000	3/22/2030	0.09%
WASTE CONNECTIONS INC	94106BAC5	Investment-grade corporate bonds	26,000,000	1/15/2032	0.13%
WASTE MANAGEMENT INC	94106LBN8	Investment-grade corporate bonds	5,000,000	3/15/2028	0.03%
WASTE MANAGEMENT INC	94106LBP3	Investment-grade corporate bonds	5,000,000	3/15/2031	0.02%
WELLS FARGO & CO	95000U2C6	Investment-grade corporate bonds	1,822,000	1/24/2024	0.01%
WELLS FARGO & CO	95000U2X0	Investment-grade corporate bonds	3,905,000	4/25/2026	0.02%
WELLS FARGO & CO	95000U2N2	Investment-grade corporate bonds	25,000,000	4/30/2026	0.14%
WELLS FARGO & CO	95000U3C5	Investment-grade corporate bonds	8,073,000	8/15/2026	0.05%
WELLS FARGO & CO	95000U2V4	Investment-grade corporate bonds	3,550,000	3/24/2028	0.02%
WELLS FARGO & CO	95000U3A9	Investment-grade corporate bonds	7,000,000	7/25/2028	0.04%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
WELLS FARGO & CO	95000U2D4	Investment-grade corporate bonds	36,450,000	1/24/2029	0.21%
WELLS FARGO & CO	95000U2G7	Investment-grade corporate bonds	470,000	10/30/2030	0.00%
WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	960386AM2	Investment-grade corporate bonds	433,000	9/15/2028	0.00%
WESTROCK CO	961548AY0	Investment-grade corporate bonds	3,986,000	2/15/2031	0.03%
WESTROCK CO	92940PAG9	Investment-grade corporate bonds	5,000,000	6/15/2033	0.03%
WEYERHAEUSER CO	962166BR4	Investment-grade corporate bonds	565,000	3/15/2032	0.00%
WEYERHAEUSER CO	962166CA0	Investment-grade corporate bonds	17,185,000	3/9/2033	0.09%
WILLIS TOWERS WATSON PLC	970648AL5	Investment-grade corporate bonds	7,145,000	6/15/2027	0.04%
WORKDAY INC	98138HAG6	Investment-grade corporate bonds	5,672,000	4/1/2027	0.03%
WORKDAY INC	98138HAH4	Investment-grade corporate bonds	4,250,000	4/1/2029	0.02%
YARA INTERNATIONAL ASA	984851AD7	Investment-grade corporate bonds	435,000	6/6/2026	0.00%
ZOETIS INC	98978VAL7	Investment-grade corporate bonds	3,000,000	9/12/2027	0.02%
ZOETIS INC	98978VAN3	Investment-grade corporate bonds	10,440,000	8/20/2028	0.06%
ZOETIS INC	98978VAS2	Investment-grade corporate bonds	3,871,000	5/15/2030	0.02%
HYUNDAI MOTOR CO	44891ABL0	Other	403,000	4/8/2030	0.00%
STATE OF TEXAS	88283LHU3	Other	1,260,000	4/1/2030	0.01%
AJAX MORTGAGE LOAN TRUST	00969YAA2	Residential MBS (non-agency)	4,740,426	5/25/2059	0.03%
AJAX MORTGAGE LOAN TRUST	00969PAA1	Residential MBS (non-agency)	3,681,037	7/25/2059	0.02%
AMERICAN HOMES 4 RENT	02666BAA4	Residential MBS (non-agency)	11,052,255	10/17/2052	0.07%
AMSR TRUST	66981FAB6	Residential MBS (non-agency)	11,000,000	11/17/2037	0.06%
ANGEL OAK MORTGAGE TRUST LLC	034651AC3	Residential MBS (non-agency)	900,487	4/25/2053	0.00%
ANGEL OAK MORTGAGE TRUST LLC	034651AB5	Residential MBS (non-agency)	1,240,340	4/25/2053	0.01%
ANGEL OAK MORTGAGE TRUST LLC	03464VAC8	Residential MBS (non-agency)	891,926	11/25/2059	0.01%
ANGEL OAK MORTGAGE TRUST LLC	03465LAA3	Residential MBS (non-agency)	4,301,147	4/25/2065	0.02%
ANGEL OAK MORTGAGE TRUST LLC	03465AAB5	Residential MBS (non-agency)	1,586,137	5/25/2065	0.01%
ANGEL OAK MORTGAGE TRUST LLC	03464BAB4	Residential MBS (non-agency)	9,088,517	12/25/2066	0.05%
ANGEL OAK MORTGAGE TRUST LLC	03464PAB3	Residential MBS (non-agency)	3,265,188	1/25/2067	0.02%
ANNALY CAPITAL MANAGEMENT INC	67114VAA1	Residential MBS (non-agency)	8,300,475	11/25/2061	0.04%
ARROYO MORTGAGE TRUST	042859AA6	Residential MBS (non-agency)	537,997	1/25/2049	0.00%
ARROYO MORTGAGE TRUST	04285CAC5	Residential MBS (non-agency)	3,000,000	3/25/2055	0.02%
ARROYO MORTGAGE TRUST	04285CAA9	Residential MBS (non-agency)	3,643,152	3/25/2055	0.02%
ARROYO MORTGAGE TRUST	04285CAL5	Residential MBS (non-agency)	2,086,009	3/25/2055	0.01%
ARROYO MORTGAGE TRUST	04285CAB7	Residential MBS (non-agency)	4,000,000	3/25/2055	0.02%
BARCLAYS MORTGAGE LOAN TRUST	06744UAA9	Residential MBS (non-agency)	446,110	9/25/2051	0.00%
BELLEMEADE RE LTD	07877BAE0	Residential MBS (non-agency)	15,203,870	4/25/2029	0.09%
BELLEMEADE RE LTD	07877GAC3	Residential MBS (non-agency)	9,773,006	7/25/2029	0.06%
BELLEMEADE RE LTD	07876AAA1	Residential MBS (non-agency)	12,503,500	6/25/2031	0.08%
BELLEMEADE RE LTD	078777AB5	Residential MBS (non-agency)	4,659,333	9/25/2031	0.03%
BRAVO RESIDENTIAL FUNDING TRUST	105695AA8	Residential MBS (non-agency)	3,169,382	10/25/2057	0.02%
BRAVO RESIDENTIAL FUNDING TRUST	10568YAB4	Residential MBS (non-agency)	5,769,000	5/26/2059	0.03%
BRAVO RESIDENTIAL FUNDING TRUST	10568YAA6	Residential MBS (non-agency)	6,701,507	5/26/2059	0.04%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
BRAVO RESIDENTIAL FUNDING TRUST	10569EAB7	Residential MBS (non-agency)	1,259,300	3/25/2060	0.01%
BRAVO RESIDENTIAL FUNDING TRUST	105690AA9	Residential MBS (non-agency)	1,183,605	4/25/2060	0.01%
BRAVO RESIDENTIAL FUNDING TRUST	105699AB8	Residential MBS (non-agency)	463,264	5/25/2060	0.00%
BRAVO RESIDENTIAL FUNDING TRUST	10569XAA7	Residential MBS (non-agency)	7,112,767	9/25/2061	0.04%
BRAVO RESIDENTIAL FUNDING TRUST	10569CAA3	Residential MBS (non-agency)	21,394,940	11/25/2069	0.13%
BRAVO RESIDENTIAL FUNDING TRUST	10569CAE5	Residential MBS (non-agency)	1,351,754	11/25/2069	0.01%
BUNKER HILL LOAN DEPOSITARY TRUST	12061RAA9	Residential MBS (non-agency)	5,833,981	7/25/2049	0.03%
BUNKER HILL LOAN DEPOSITARY TRUST	12062RAA8	Residential MBS (non-agency)	3,129,597	2/25/2055	0.02%
CASCADE FUNDING MORTGAGE TRUST 2020-HB2	12529LAC4	Residential MBS (non-agency)	6,575,000	12/26/2030	0.03%
CASCADE FUNDING MORTGAGE TRUST 2020-HB2	12527LAB8	Residential MBS (non-agency)	25,000,000	6/25/2036	0.14%
COLONY AMERICAN FINANCE LTD	21873CAA1	Residential MBS (non-agency)	2,527,711	8/15/2053	0.01%
COLT FUNDING LLC	12656YAB3	Residential MBS (non-agency)	2,461,887	7/27/2054	0.01%
COLT FUNDING LLC	19688JAA5	Residential MBS (non-agency)	253,069	3/25/2065	0.00%
COLT FUNDING LLC	19688JAC1	Residential MBS (non-agency)	2,700,000	3/25/2065	0.02%
COLT FUNDING LLC	12597QAB2	Residential MBS (non-agency)	786,588	4/27/2065	0.00%
COLT FUNDING LLC	19685EAB7	Residential MBS (non-agency)	4,512,947	2/25/2067	0.02%
COLT FUNDING LLC	19688LAA0	Residential MBS (non-agency)	25,670,642	4/25/2067	0.15%
COLT FUNDING LLC	12662YAA7	Residential MBS (non-agency)	6,532,021	6/27/2067	0.04%
CONNECTICUT AVENUE SECURITIES TRUST 2021-R02	20754KAA9	Residential MBS (non-agency)	1,551,854	11/25/2041	0.01%
CREDIT SUISSE MORTGAGE CAPITAL CERTIFICATES	12596XAB8	Residential MBS (non-agency)	2,827,569	7/25/2049	0.02%
CREDIT SUISSE MORTGAGE CAPITAL CERTIFICATES	12597MAA3	Residential MBS (non-agency)	4,742,341	2/25/2050	0.03%
CREDIT SUISSE MORTGAGE CAPITAL CERTIFICATES	12659LAB8	Residential MBS (non-agency)	9,500,000	4/25/2065	0.05%
CREDIT SUISSE MORTGAGE CAPITAL CERTIFICATES	12659LAA0	Residential MBS (non-agency)	203,629	4/25/2065	0.00%
CREDIT SUISSE MORTGAGE CAPITAL CERTIFICATES	12662EAC7	Residential MBS (non-agency)	2,699,238	2/25/2066	0.01%
CREDIT SUISSE MORTGAGE CAPITAL CERTIFICATES	126416AB2	Residential MBS (non-agency)	4,925,967	11/25/2066	0.03%
CREDIT SUISSE MORTGAGE CAPITAL CERTIFICATES	12664AAE9	Residential MBS (non-agency)	1,441,456	8/25/2067	0.01%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST	24380VAB7	Residential MBS (non-agency)	645,425	5/25/2065	0.00%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST	24381VAB6	Residential MBS (non-agency)	3,708,936	8/25/2066	0.02%
EAGLE RE LTD	269826AA1	Residential MBS (non-agency)	2,598,081	11/25/2028	0.02%
ELLINGTON FINANCIAL MORTGAGE TRUST	31573TAB4	Residential MBS (non-agency)	1,160,770	11/25/2059	0.01%
ELLINGTON FINANCIAL MORTGAGE TRUST	31573WAB7	Residential MBS (non-agency)	637,666	10/25/2065	0.00%
ELLINGTON FINANCIAL MORTGAGE TRUST	31573CAA3	Residential MBS (non-agency)	4,002,908	1/25/2067	0.02%
ELLINGTON FINANCIAL MORTGAGE TRUST	31572YAA6	Residential MBS (non-agency)	14,075,037	4/25/2067	0.08%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0AD1	Residential MBS (non-agency)	57,190,824	11/25/2023	0.36%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0BK4	Residential MBS (non-agency)	1,415,173	8/25/2024	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0CU1	Residential MBS (non-agency)	1,090,537	10/25/2024	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0GX1	Residential MBS (non-agency)	2,309,505	4/25/2028	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0GW3	Residential MBS (non-agency)	26,158,852	4/25/2028	0.17%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0KQ1	Residential MBS (non-agency)	23,775,365	12/25/2028	0.15%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0LJ6	Residential MBS (non-agency)	29,599,295	3/25/2029	0.19%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0NE5	Residential MBS (non-agency)	19,434,197	8/25/2029	0.12%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0QG7	Residential MBS (non-agency)	6,420,000	12/25/2029	0.04%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0RC5	Residential MBS (non-agency)	10,616,500	3/25/2030	0.07%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0RL5	Residential MBS (non-agency)	10,481,311	4/25/2030	0.06%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0TV1	Residential MBS (non-agency)	5,880,000	7/25/2030	0.04%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35563TAP6	Residential MBS (non-agency)	13,498,000	12/25/2030	0.08%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35563TAJ0	Residential MBS (non-agency)	2,305,985	12/25/2030	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KED7	Residential MBS (non-agency)	6,855,888	10/25/2033	0.04%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KEL9	Residential MBS (non-agency)	16,120,000	10/25/2033	0.10%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KHE2	Residential MBS (non-agency)	2,153,471	1/25/2034	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KJG5	Residential MBS (non-agency)	27,935,023	9/25/2041	0.16%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KKR9	Residential MBS (non-agency)	9,550,792	10/25/2041	0.06%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KPV5	Residential MBS (non-agency)	8,394,000	1/25/2042	0.05%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KPU7	Residential MBS (non-agency)	16,181,927	1/25/2042	0.10%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KUW7	Residential MBS (non-agency)	23,454,232	4/25/2042	0.14%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KWS4	Residential MBS (non-agency)	14,521,754	5/25/2042	0.09%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KYN3	Residential MBS (non-agency)	3,922,510	6/25/2042	0.02%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KB24	Residential MBS (non-agency)	33,903,943	7/25/2042	0.21%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0SN0	Residential MBS (non-agency)	88,375	12/25/2042	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564ABF7	Residential MBS (non-agency)	20,524,548	2/25/2047	0.12%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35563WAC8	Residential MBS (non-agency)	22,692,983	9/25/2048	0.14%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564TAH3	Residential MBS (non-agency)	633,985	7/25/2049	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564XAH4	Residential MBS (non-agency)	5,891,634	9/25/2049	0.04%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35565KAH1	Residential MBS (non-agency)	3,728,644	2/25/2050	0.02%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35566AAH2	Residential MBS (non-agency)	1,757,222	10/25/2050	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35565TAH2	Residential MBS (non-agency)	4,085,740	11/25/2050	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XAB0	Residential MBS (non-agency)	1,875,419	10/25/2023	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XAD6	Residential MBS (non-agency)	4,277,326	1/25/2024	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XAH7	Residential MBS (non-agency)	2,968,436	5/25/2024	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XAM6	Residential MBS (non-agency)	5,179,288	7/25/2024	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XAP9	Residential MBS (non-agency)	4,695,043	11/25/2024	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XAR5	Residential MBS (non-agency)	561,984	11/25/2024	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XAT1	Residential MBS (non-agency)	1,195,835	2/25/2025	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XAX2	Residential MBS (non-agency)	2,081,292	5/25/2025	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XBH6	Residential MBS (non-agency)	11,382,151	4/25/2028	0.07%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XBF0	Residential MBS (non-agency)	23,988,503	4/25/2028	0.16%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XBU7	Residential MBS (non-agency)	9,569,797	8/25/2028	0.06%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XBM5	Residential MBS (non-agency)	9,591,520	8/25/2028	0.06%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XCB8	Residential MBS (non-agency)	4,347,978	9/25/2028	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XCL6	Residential MBS (non-agency)	3,078,608	10/25/2028	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XCT9	Residential MBS (non-agency)	3,939,234	10/25/2028	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XDK7	Residential MBS (non-agency)	39,660,830	1/25/2029	0.25%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XDA9	Residential MBS (non-agency)	33,540,909	1/25/2029	0.21%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XDJ0	Residential MBS (non-agency)	154,155	1/25/2029	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XDS0	Residential MBS (non-agency)	38,650,874	4/25/2029	0.25%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XDR2	Residential MBS (non-agency)	323,765	4/25/2029	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XEC4	Residential MBS (non-agency)	27,591,365	5/25/2029	0.18%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XEN0	Residential MBS (non-agency)	8,231,000	7/25/2029	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XEP5	Residential MBS (non-agency)	36,552,808	7/25/2029	0.23%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XGN8	Residential MBS (non-agency)	9,001,000	9/25/2029	0.06%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XGP3	Residential MBS (non-agency)	2,703,332	9/25/2029	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XJX3	Residential MBS (non-agency)	1,256,693	10/25/2029	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XLT9	Residential MBS (non-agency)	4,146,178	11/25/2029	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XNV2	Residential MBS (non-agency)	9,311,593	1/25/2030	0.06%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XSV7	Residential MBS (non-agency)	2,855,811	2/25/2030	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XQV9	Residential MBS (non-agency)	8,000,000	2/25/2030	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XQX5	Residential MBS (non-agency)	1,269,085	2/25/2030	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XUX0	Residential MBS (non-agency)	3,948,145	5/25/2030	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XUV4	Residential MBS (non-agency)	14,788,921	5/25/2030	0.09%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XWX8	Residential MBS (non-agency)	3,644,744	5/25/2030	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XJ54	Residential MBS (non-agency)	44,022,068	10/25/2030	0.27%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XY24	Residential MBS (non-agency)	12,532,696	1/25/2031	0.08%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20753QAE9	Residential MBS (non-agency)	1,236,145	4/25/2031	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20754FAK8	Residential MBS (non-agency)	47,032	7/25/2031	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20753KAB8	Residential MBS (non-agency)	538,479	8/25/2031	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20753MAF5	Residential MBS (non-agency)	563,201	9/25/2031	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20753WAF3	Residential MBS (non-agency)	19,835	10/25/2039	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20754PAC4	Residential MBS (non-agency)	10,893,723	11/25/2039	0.07%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20754RAA4	Residential MBS (non-agency)	4,313,195	10/25/2041	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20754RAB2	Residential MBS (non-agency)	4,673,000	10/25/2041	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20754AAB9	Residential MBS (non-agency)	11,040,000	12/25/2041	0.06%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20754AAA1	Residential MBS (non-agency)	678,618	12/25/2041	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20754LAA7	Residential MBS (non-agency)	34,951,359	12/25/2041	0.21%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20754LAB5	Residential MBS (non-agency)	13,920,000	12/25/2041	0.08%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20754BAA9	Residential MBS (non-agency)	10,145,884	1/25/2042	0.06%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20753XAA2	Residential MBS (non-agency)	14,933,565	3/25/2042	0.09%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20753YCH3	Residential MBS (non-agency)	15,373,917	3/25/2042	0.09%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20754DAA5	Residential MBS (non-agency)	5,081,546	4/25/2042	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20754DAB3	Residential MBS (non-agency)	6,934,000	4/25/2042	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20754NAB1	Residential MBS (non-agency)	10,130,124	5/25/2042	0.06%
FINANCE OF AMERICA STRUCTURED SECURITIES TRUST	317380AA1	Residential MBS (non-agency)	11,553,908	8/1/2032	0.07%
FIRSTKEY HOMES TRUST	33768NAC6	Residential MBS (non-agency)	7,379,000	5/17/2039	0.04%
FWD SECURITIZATION TRUST	36167VAB0	Residential MBS (non-agency)	3,569,797	11/25/2059	0.02%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
GALTON FUNDING MORTGAGE TRUST	36416UBG9	Residential MBS (non-agency)	1,169,318	7/25/2056	0.01%
GALTON FUNDING MORTGAGE TRUST	36418GBA1	Residential MBS (non-agency)	1,081,629	10/25/2058	0.01%
GALTON FUNDING MORTGAGE TRUST	36418GBV5	Residential MBS (non-agency)	6,600,960	10/25/2058	0.04%
GALTON FUNDING MORTGAGE TRUST	36418AAJ6	Residential MBS (non-agency)	700,417	6/25/2059	0.00%
GALTON FUNDING MORTGAGE TRUST	36418HAC6	Residential MBS (non-agency)	7,653,665	1/25/2060	0.04%
GCAT	36166RAB0	Residential MBS (non-agency)	755,590	4/25/2065	0.00%
GCAT	36166RAA2	Residential MBS (non-agency)	3,228,432	4/25/2065	0.02%
GCAT	36170HAA8	Residential MBS (non-agency)	5,714,830	8/25/2067	0.04%
GS MORTGAGE-BACKED SECURITIES TRUST	36259WAB7	Residential MBS (non-agency)	436,147	9/27/2060	0.00%
GS MORTGAGE-BACKED SECURITIES TRUST	36262EAC0	Residential MBS (non-agency)	1,701,456	7/25/2061	0.01%
HOME PARTNERS OF AMERICA TRUST	43732VAC0	Residential MBS (non-agency)	9,439,441	12/17/2026	0.05%
HOME RE LTD	437307AB7	Residential MBS (non-agency)	3,885,836	7/25/2033	0.02%
HOME RE LTD	43730VAB4	Residential MBS (non-agency)	3,500,000	1/25/2034	0.02%
HOMEWARD OPPORTUNITIES FUND I TRUST	43789XAC8	Residential MBS (non-agency)	8,563,000	5/25/2065	0.05%
IMPERIAL FUND MORTGAGE TRUST	45276NAC5	Residential MBS (non-agency)	17,748,318	6/25/2067	0.10%
IMPERIAL FUND MORTGAGE TRUST	45276QAA2	Residential MBS (non-agency)	8,135,574	8/25/2067	0.05%
IMPERIAL FUND MORTGAGE TRUST	45290BAA7	Residential MBS (non-agency)	4,235,452	2/25/2068	0.03%
INVITATION HOMES TRUST	46187XAA3	Residential MBS (non-agency)	10,895,796	1/17/2038	0.07%
MFRA TRUST	552754AB9	Residential MBS (non-agency)	1,802,977	8/25/2049	0.01%
MFRA TRUST	55283WAB7	Residential MBS (non-agency)	1,856,007	11/25/2064	0.01%
MFRA TRUST	552757AC0	Residential MBS (non-agency)	747,349	1/26/2065	0.00%
MFRA TRUST	552757AB2	Residential MBS (non-agency)	343,609	1/26/2065	0.00%
MFRA TRUST	552754AA1	Residential MBS (non-agency)	4,669,393	3/25/2065	0.03%
MFRA TRUST	55283FAC2	Residential MBS (non-agency)	4,073,438	4/25/2065	0.02%
MILL CITY MORTGAGE TRUST	59980XAC1	Residential MBS (non-agency)	306,485	8/25/2058	0.00%
MILL CITY MORTGAGE TRUST	59980CAG8	Residential MBS (non-agency)	9,833,914	1/25/2061	0.05%
MILL CITY MORTGAGE TRUST	59980DAA9	Residential MBS (non-agency)	16,963,578	10/25/2067	0.10%
MORTGAGEIT TRUST	61915RAU0	Residential MBS (non-agency)	1,151,580	12/25/2035	0.01%
NATIONSTAR HOME EQUITY LOAN TRUST	63860HAD1	Residential MBS (non-agency)	1,051,074	3/25/2037	0.01%
NEW RESIDENTIAL MORTGAGE LOAN TRUST	64828FCS9	Residential MBS (non-agency)	1,423,785	1/25/2048	0.01%
NEW RESIDENTIAL MORTGAGE LOAN TRUST	64829LAA6	Residential MBS (non-agency)	377,862	11/25/2056	0.00%
NEW RESIDENTIAL MORTGAGE LOAN TRUST	64829VAA4	Residential MBS (non-agency)	1,590,951	12/25/2057	0.01%
NEW RESIDENTIAL MORTGAGE LOAN TRUST	64830HAA2	Residential MBS (non-agency)	3,236,618	2/25/2059	0.02%
NEW RESIDENTIAL MORTGAGE LOAN TRUST	64830PAC0	Residential MBS (non-agency)	1,223,496	11/25/2059	0.01%
NEW RESIDENTIAL MORTGAGE LOAN TRUST	64830VAB9	Residential MBS (non-agency)	1,109,580	1/26/2060	0.01%
NMLT TRUST	62923JAC6	Residential MBS (non-agency)	8,847,038	5/25/2056	0.04%
NMLT TRUST	62923JAB8	Residential MBS (non-agency)	8,416,755	5/25/2056	0.04%
OAKTOWN RE	92837KAA9	Residential MBS (non-agency)	1,970,398	8/25/2055	0.01%
ONSLow BAY MORTGAGE LOAN TRUST	67113KAD0	Residential MBS (non-agency)	521,827	6/25/2059	0.00%
ONSLow BAY MORTGAGE LOAN TRUST	67115DAC6	Residential MBS (non-agency)	574,360	10/25/2061	0.00%
ONSLow BAY MORTGAGE LOAN TRUST	67117DAA8	Residential MBS (non-agency)	6,827,569	8/25/2062	0.04%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
PAGAYA AI TECHNOLOGY IN HOUSING TRUST	69547NAA2	Residential MBS (non-agency)	8,798,000	8/25/2025	0.05%
PRKCM TRUST	69357TAB6	Residential MBS (non-agency)	3,359,865	8/25/2056	0.02%
PROGRESS RESIDENTIAL TRUST	74333AAC4	Residential MBS (non-agency)	3,000,000	10/17/2027	0.02%
PROGRESS RESIDENTIAL TRUST	74333LAA4	Residential MBS (non-agency)	2,996,299	6/17/2037	0.02%
PROGRESS RESIDENTIAL TRUST	74331FAC5	Residential MBS (non-agency)	3,750,000	4/17/2038	0.02%
PROGRESS RESIDENTIAL TRUST	74331FAE1	Residential MBS (non-agency)	1,500,000	4/17/2038	0.01%
PROGRESS RESIDENTIAL TRUST	74333TAC3	Residential MBS (non-agency)	5,000,000	10/17/2038	0.03%
PROGRESS RESIDENTIAL TRUST	74333TAE9	Residential MBS (non-agency)	10,000,000	10/17/2038	0.05%
PROGRESS RESIDENTIAL TRUST	74333YAC2	Residential MBS (non-agency)	10,663,000	2/17/2041	0.06%
PRPM LLC	69360GAA1	Residential MBS (non-agency)	8,927,640	7/25/2051	0.05%
PUGET ENERGY INC	89180LAA6	Residential MBS (non-agency)	3,696,457	12/25/2061	0.02%
RESIDENTIAL MORTGAGE LOAN TRUST	76119NAA5	Residential MBS (non-agency)	344,808	9/25/2059	0.00%
RESIDENTIAL MORTGAGE LOAN TRUST	76119CAC5	Residential MBS (non-agency)	91,967	1/26/2060	0.00%
RITHM CAPITAL CORP	64831KAC0	Residential MBS (non-agency)	3,525,000	2/17/2039	0.02%
RMF BUYOUT ISSUANCE TRUST	76970HAA6	Residential MBS (non-agency)	4,319,428	4/25/2032	0.02%
RMF BUYOUT ISSUANCE TRUST	76971EAA2	Residential MBS (non-agency)	5,668,275	10/25/2050	0.03%
SGR RESIDENTIAL MORTGAGE TRUST	78432YAC3	Residential MBS (non-agency)	1,110,185	12/25/2061	0.01%
SGR RESIDENTIAL MORTGAGE TRUST	78433QAB1	Residential MBS (non-agency)	8,606,068	3/27/2062	0.05%
SGR RESIDENTIAL MORTGAGE TRUST	78434KAA5	Residential MBS (non-agency)	2,640,765	8/25/2062	0.02%
SGR RESIDENTIAL MORTGAGE TRUST	81882JAA9	Residential MBS (non-agency)	1,052,150	5/25/2065	0.01%
STARWOOD MORTGAGE RESIDENTIAL TRUST	78474LAC0	Residential MBS (non-agency)	8,000,000	1/17/2024	0.05%
STARWOOD MORTGAGE RESIDENTIAL TRUST	85572JAB3	Residential MBS (non-agency)	4,244,225	9/27/2049	0.03%
STARWOOD MORTGAGE RESIDENTIAL TRUST	85573DCA5	Residential MBS (non-agency)	10,860,000	4/25/2060	0.06%
STARWOOD MORTGAGE RESIDENTIAL TRUST	85573MAC3	Residential MBS (non-agency)	10,346,000	4/25/2065	0.05%
STARWOOD MORTGAGE RESIDENTIAL TRUST	85573MAB5	Residential MBS (non-agency)	2,551,000	4/25/2065	0.01%
STARWOOD MORTGAGE RESIDENTIAL TRUST	85573HAC4	Residential MBS (non-agency)	2,738,638	5/25/2065	0.01%
STARWOOD MORTGAGE RESIDENTIAL TRUST	85573TAA2	Residential MBS (non-agency)	27,698,846	12/25/2066	0.15%
STARWOOD MORTGAGE RESIDENTIAL TRUST	85571RAA8	Residential MBS (non-agency)	10,126,716	3/25/2067	0.06%
STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST	863579CQ9	Residential MBS (non-agency)	1,517,080	10/25/2034	0.01%
TOORAK MORTGAGE CORP	89688WAB7	Residential MBS (non-agency)	2,588,657	7/25/2056	0.01%
TOORAK MORTGAGE CORP	87265XAA2	Residential MBS (non-agency)	2,342,264	6/25/2057	0.01%
TOWD POINT MORTGAGE TRUST	89177EAB5	Residential MBS (non-agency)	2,000,000	10/25/2048	0.01%
TOWD POINT MORTGAGE TRUST	89177EAA7	Residential MBS (non-agency)	1,785,290	10/25/2048	0.01%
TOWD POINT MORTGAGE TRUST	89171UAG4	Residential MBS (non-agency)	1,325,000	4/25/2055	0.01%
TOWD POINT MORTGAGE TRUST	89171UAE9	Residential MBS (non-agency)	34,966	4/25/2055	0.00%
TOWD POINT MORTGAGE TRUST	89172RAC9	Residential MBS (non-agency)	11,845,000	4/25/2055	0.07%
TOWD POINT MORTGAGE TRUST	89172PAD1	Residential MBS (non-agency)	2,479,000	8/25/2055	0.01%
TOWD POINT MORTGAGE TRUST	89172UAB4	Residential MBS (non-agency)	2,120,425	7/25/2056	0.01%
TOWD POINT MORTGAGE TRUST	89173CAD9	Residential MBS (non-agency)	16,242,000	10/25/2056	0.09%
TOWD POINT MORTGAGE TRUST	89173FAB6	Residential MBS (non-agency)	3,854,000	10/25/2056	0.02%
TOWD POINT MORTGAGE TRUST	89173UAA5	Residential MBS (non-agency)	558,181	6/25/2057	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
TOWD POINT MORTGAGE TRUST	89175JAA8	Residential MBS (non-agency)	594,634	10/25/2057	0.00%
TOWD POINT MORTGAGE TRUST	89175JAB6	Residential MBS (non-agency)	6,501,000	10/25/2057	0.04%
TOWD POINT MORTGAGE TRUST	89176EAA8	Residential MBS (non-agency)	1,802,301	1/25/2058	0.01%
TOWD POINT MORTGAGE TRUST	89175VAA1	Residential MBS (non-agency)	1,479,782	3/25/2058	0.01%
TOWD POINT MORTGAGE TRUST	89177BAA3	Residential MBS (non-agency)	2,811,741	3/25/2058	0.02%
TOWD POINT MORTGAGE TRUST	89177HAB8	Residential MBS (non-agency)	12,855,000	5/25/2058	0.08%
TOWD POINT MORTGAGE TRUST	89177JAB4	Residential MBS (non-agency)	2,300,000	12/25/2058	0.01%
TOWD POINT MORTGAGE TRUST	89178BAA2	Residential MBS (non-agency)	2,521,206	10/25/2059	0.01%
TOWD POINT MORTGAGE TRUST	89179JAA4	Residential MBS (non-agency)	3,026,264	10/25/2060	0.02%
TOWD POINT MORTGAGE TRUST	89170VAA6	Residential MBS (non-agency)	8,276,622	7/25/2062	0.05%
TRICON AMERICAN HOMES TRUST	89612LAA4	Residential MBS (non-agency)	4,110,724	3/17/2038	0.02%
TRICON RESIDENTIAL TRUST	89616QAB7	Residential MBS (non-agency)	3,250,000	4/17/2039	0.02%
UNITED STATES OF AMERICA	35564KFN4	Residential MBS (non-agency)	303,499	12/25/2033	0.00%
UNITED STATES OF AMERICA	35564KMH9	Residential MBS (non-agency)	2,500,000	11/25/2041	0.01%
UNITED STATES OF AMERICA	35564KMA4	Residential MBS (non-agency)	18,279,637	11/25/2041	0.11%
UNITED STATES OF AMERICA	35564KNK1	Residential MBS (non-agency)	13,996,621	12/25/2041	0.08%
UNITED STATES OF AMERICA	35564KRE1	Residential MBS (non-agency)	8,525,186	2/25/2042	0.05%
UNITED STATES OF AMERICA	35564KTA7	Residential MBS (non-agency)	5,697,541	3/25/2042	0.03%
UNITED STATES OF AMERICA	20754MBZ9	Residential MBS (non-agency)	24,582,527	6/25/2042	0.15%
UNITED STATES OF AMERICA	20755DAA4	Residential MBS (non-agency)	9,637,796	7/25/2042	0.06%
UNITED STATES OF AMERICA	35564KE39	Residential MBS (non-agency)	3,166,089	8/25/2042	0.02%
UNITED STATES OF AMERICA	20753DAA6	Residential MBS (non-agency)	19,879,487	9/25/2042	0.12%
UNITED STATES OF AMERICA	35564KH36	Residential MBS (non-agency)	7,726,653	9/25/2042	0.05%
UNITED STATES OF AMERICA	3137G0VC0	Residential MBS (non-agency)	77,856	4/25/2043	0.00%
UNITED STATES OF AMERICA	35565AAH3	Residential MBS (non-agency)	217,577	10/25/2049	0.00%
VERUS SECURITIZATION TRUST	92537HAB7	Residential MBS (non-agency)	2,085,820	7/25/2059	0.01%
VERUS SECURITIZATION TRUST	92537MAE0	Residential MBS (non-agency)	3,403,832	11/25/2059	0.02%
VERUS SECURITIZATION TRUST	92536PAE4	Residential MBS (non-agency)	1,550,780	1/25/2060	0.01%
VERUS SECURITIZATION TRUST	92536PAD6	Residential MBS (non-agency)	5,343,639	1/25/2060	0.03%
VERUS SECURITIZATION TRUST	92537TAD7	Residential MBS (non-agency)	3,213,000	3/25/2060	0.02%
VERUS SECURITIZATION TRUST	92537TAA3	Residential MBS (non-agency)	651,239	3/25/2060	0.00%
VERUS SECURITIZATION TRUST	92537UAA0	Residential MBS (non-agency)	893,089	5/25/2060	0.01%
VERUS SECURITIZATION TRUST	92537UAC6	Residential MBS (non-agency)	3,878,000	5/25/2060	0.02%
VERUS SECURITIZATION TRUST	92538EAC1	Residential MBS (non-agency)	1,167,624	4/25/2064	0.01%
VERUS SECURITIZATION TRUST	92538CAB7	Residential MBS (non-agency)	1,717,462	5/25/2065	0.01%
VERUS SECURITIZATION TRUST	92538WAB3	Residential MBS (non-agency)	19,086,848	1/25/2067	0.10%
VERUS SECURITIZATION TRUST	92538WAC1	Residential MBS (non-agency)	9,844,889	1/25/2067	0.05%
VERUS SECURITIZATION TRUST	92539BAA0	Residential MBS (non-agency)	1,484,297	12/25/2067	0.01%
VISIO TRUST	92837KAC5	Residential MBS (non-agency)	2,409,000	8/25/2055	0.01%
VISIO TRUST	92837MAB3	Residential MBS (non-agency)	844,172	11/25/2055	0.00%
VISIO TRUST	92837UAB5	Residential MBS (non-agency)	2,271,545	5/25/2056	0.01%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
VISIO TRUST	92837UAC3	Residential MBS (non-agency)	1,206,664	5/25/2056	0.01%
VISIO TRUST	92838CAA6	Residential MBS (non-agency)	15,912,821	8/25/2057	0.10%
VISTA POINT SECURITIZATION TRUST	92838WAC8	Residential MBS (non-agency)	12,720,000	3/25/2065	0.07%
VISTA POINT SECURITIZATION TRUST	92838WAB0	Residential MBS (non-agency)	823,263	3/25/2065	0.01%
WAMU MORTGAGE PASS THROUGH CERTIFICATES	92922FD70	Residential MBS (non-agency)	1,199,786	1/25/2045	0.01%
WAMU MORTGAGE PASS THROUGH CERTIFICATES	939336X40	Residential MBS (non-agency)	1,170,066	1/25/2045	0.01%
WAMU MORTGAGE PASS THROUGH CERTIFICATES	92922FC97	Residential MBS (non-agency)	222,220	1/25/2045	0.00%
WAMU MORTGAGE PASS THROUGH CERTIFICATES	92922FJ25	Residential MBS (non-agency)	2,293,581	4/25/2045	0.01%
WAMU MORTGAGE PASS THROUGH CERTIFICATES	92922FR91	Residential MBS (non-agency)	2,312,978	7/25/2045	0.01%
WAMU MORTGAGE PASS THROUGH CERTIFICATES	92922F2G2	Residential MBS (non-agency)	3,138,594	8/25/2045	0.02%
WELLS FARGO HOME EQUITY TRUST	94980GBF7	Residential MBS (non-agency)	6,476,481	10/25/2034	0.04%
JACKSON NATIONAL LIFE INSURANCE CO.	934JZHII7	Traditional GICs	106,320,056	6/28/2023	0.69%
JACKSON NATIONAL LIFE INSURANCE CO.	934MNKII6	Traditional GICs	104,507,181	12/27/2023	0.67%
JACKSON NATIONAL LIFE INSURANCE CO.	936WTTII7	Traditional GICs	50,000,000	9/27/2024	0.30%
JACKSON NATIONAL LIFE INSURANCE CO.	936TJQII1	Traditional GICs	150,000,000	12/29/2026	0.90%
JACKSON NATIONAL LIFE INSURANCE CO.	936UWMII2	Traditional GICs	150,000,000	2/25/2027	0.91%
JACKSON NATIONAL LIFE INSURANCE CO.	945YYNII9	Traditional GICs	50,000,000	8/27/2027	0.30%
LINCOLN NATIONAL LIFE INSURANCE CO.	936LSGII0	Traditional GICs	100,000,000	11/23/2026	0.60%
LINCOLN NATIONAL LIFE INSURANCE CO.	945ZCSII9	Traditional GICs	99,000,000	12/16/2027	0.59%
METROPOLITAN LIFE INSURANCE CO.	935HRDII8	Traditional GICs	50,000,000	12/27/2023	0.32%
METROPOLITAN LIFE INSURANCE CO.	935MAMII5	Traditional GICs	50,000,000	3/28/2024	0.32%
METROPOLITAN LIFE INSURANCE CO.	935ZXAII7	Traditional GICs	100,000,000	3/28/2024	0.66%
METROPOLITAN LIFE INSURANCE CO.	936WAZII3	Traditional GICs	150,000,000	6/27/2024	0.96%
METROPOLITAN LIFE INSURANCE CO.	935GACII0	Traditional GICs	100,000,000	9/27/2024	0.63%
METROPOLITAN LIFE INSURANCE CO.	935UZVII0	Traditional GICs	100,000,000	12/27/2024	0.63%
METROPOLITAN LIFE INSURANCE CO.	935VBJII1	Traditional GICs	100,000,000	12/27/2024	0.63%
METROPOLITAN LIFE INSURANCE CO.	945YBQII7	Traditional GICs	75,000,000	9/30/2025	0.44%
METROPOLITAN LIFE INSURANCE CO.	945XMHII7	Traditional GICs	75,000,000	11/17/2025	0.45%
METROPOLITAN LIFE INSURANCE CO.	935KXLI16	Traditional GICs	100,000,000	6/26/2026	0.60%
METROPOLITAN LIFE INSURANCE CO.	936LKP118	Traditional GICs	50,000,000	9/28/2026	0.30%
METROPOLITAN LIFE INSURANCE CO.	936LLWII2	Traditional GICs	50,000,000	9/28/2026	0.30%
MINNESOTA LIFE INSURANCE CO.	935JNYII2	Traditional GICs	50,000,000	6/27/2024	0.32%
MINNESOTA LIFE INSURANCE CO.	935GIUII2	Traditional GICs	100,000,000	9/27/2024	0.64%
MINNESOTA LIFE INSURANCE CO.	936LJDII7	Traditional GICs	50,000,000	6/26/2026	0.30%
MINNESOTA LIFE INSURANCE CO.	936LLXII0	Traditional GICs	50,000,000	9/28/2026	0.30%
PRINCIPAL LIFE INSURANCE CO.	964BLZII2	Traditional GICs	53,509,512	6/28/2023	0.34%
PRINCIPAL LIFE INSURANCE CO.	964DUMII7	Traditional GICs	53,799,565	9/27/2023	0.34%
PRINCIPAL LIFE INSURANCE CO.	938CSQII6	Traditional GICs	51,195,000	6/27/2024	0.32%
PRINCIPAL LIFE INSURANCE CO.	935HPBII4	Traditional GICs	102,580,000	12/27/2024	0.64%
PRINCIPAL LIFE INSURANCE CO.	937KEYII7	Traditional GICs	150,000,000	3/28/2025	0.95%
PRINCIPAL LIFE INSURANCE CO.	936LJCI19	Traditional GICs	100,000,000	6/26/2025	0.60%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
PRINCIPAL LIFE INSURANCE CO.	936TRQI2	Traditional GICs	100,000,000	9/26/2025	0.60%
PRINCIPAL LIFE INSURANCE CO.	937XJFI5	Traditional GICs	100,000,000	12/29/2025	0.60%
PRINCIPAL LIFE INSURANCE CO.	936LJWI5	Traditional GICs	100,000,000	12/29/2025	0.60%
PRINCIPAL LIFE INSURANCE CO.	936NUBI4	Traditional GICs	50,000,000	3/27/2026	0.30%
PRINCIPAL LIFE INSURANCE CO.	936UFYI5	Traditional GICs	50,000,000	2/25/2027	0.30%
PRINCIPAL LIFE INSURANCE CO.	945HMFII6	Traditional GICs	100,000,000	9/28/2027	0.60%
PRINCIPAL LIFE INSURANCE CO.	937YGYI5	Traditional GICs	150,000,000	3/29/2028	0.88%
PRINCIPAL LIFE INSURANCE CO.	945ZKPII6	Traditional GICs	100,000,000	3/29/2028	0.59%
PRUDENTIAL LIFE INS. COMPANY OF AMERICA	933KNQI8	Traditional GICs	30,000,000	10/16/2023	0.21%
UNITED OF OMAHA LIFE INSURANCE CO.	935PQVII1	Traditional GICs	50,000,000	6/27/2024	0.32%
UNITED OF OMAHA LIFE INSURANCE CO.	935IRPII9	Traditional GICs	50,000,000	6/26/2025	0.30%
UNITED OF OMAHA LIFE INSURANCE CO.	936TDFI1	Traditional GICs	100,000,000	12/29/2025	0.60%
UNITED OF OMAHA LIFE INSURANCE CO.	935JFJII4	Traditional GICs	150,000,000	3/27/2026	0.90%
UNITED OF OMAHA LIFE INSURANCE CO.	935KXKI8	Traditional GICs	50,000,000	6/26/2026	0.30%
UNITED OF OMAHA LIFE INSURANCE CO.	936LKEI3	Traditional GICs	50,000,000	9/28/2026	0.30%
UNITED OF OMAHA LIFE INSURANCE CO.	943RXYI3	Traditional GICs	50,000,000	3/29/2027	0.30%
UNITED OF OMAHA LIFE INSURANCE CO.	936VSKII9	Traditional GICs	125,000,000	6/28/2027	0.76%
UNITED OF OMAHA LIFE INSURANCE CO.	945ZBJII0	Traditional GICs	75,000,000	9/28/2027	0.45%
UNITED OF OMAHA LIFE INSURANCE CO.	945ZKNII1	Traditional GICs	50,000,000	3/29/2028	0.29%
UNITED STATES TREASURY	912828S92	U.S. Treasury/agency	60,000,000	7/31/2023	0.36%
UNITED STATES TREASURY	912828T26	U.S. Treasury/agency	60,000,000	9/30/2023	0.36%
UNITED STATES TREASURY	912828V80	U.S. Treasury/agency	145,000,000	1/31/2024	0.87%
UNITED STATES TREASURY	912828W71	U.S. Treasury/agency	150,000,000	3/31/2024	0.89%
UNITED STATES TREASURY	91282CCC3	U.S. Treasury/agency	100,000,000	5/15/2024	0.58%
UNITED STATES TREASURY	912828YE4	U.S. Treasury/agency	150,000,000	8/31/2024	0.88%
UNITED STATES TREASURY	9128284F4	U.S. Treasury/agency	50,000,000	3/31/2025	0.29%
UNITED STATES TREASURY	912828ZW3	U.S. Treasury/agency	100,000,000	6/30/2025	0.56%
UNITED STATES TREASURY	912828M56	U.S. Treasury/agency	50,000,000	11/15/2025	0.29%
UNITED STATES TREASURY	91282CBH3	U.S. Treasury/agency	100,000,000	1/31/2026	0.55%
UNITED STATES TREASURY	91282CBT7	U.S. Treasury/agency	150,000,000	3/31/2026	0.84%
UNITED STATES TREASURY	91282CCW9	U.S. Treasury/agency	50,000,000	8/31/2026	0.28%
UNITED STATES TREASURY	912828V98	U.S. Treasury/agency	110,000,000	2/15/2027	0.63%
UNITED STATES TREASURY	9128286T2	U.S. Treasury/agency	100,000,000	5/15/2029	0.58%
UNITED STATES TREASURY	91282CAV3	U.S. Treasury/agency	100,000,000	11/15/2030	0.51%
UNITED STATES TREASURY	91282CDY4	U.S. Treasury/agency	100,000,000	2/15/2032	0.54%
UNITED STATES TREASURY	91282CEP2	U.S. Treasury/agency	100,000,000	5/15/2032	0.59%
BANCO SANTANDER	05970USG4	Cash and equivalents	48,702,500	11/17/2022	0.29%
BANCO SANTANDER	05970UTF5	Cash and equivalents	48,717,917	12/16/2022	0.29%
BNP PARIBAS NY BANCH	05586FHZ3	Cash and equivalents	25,000,000	1/19/2023	0.15%
BPCE	05571CT19	Cash and equivalents	24,261,444	9/2/2022	0.14%
BPCE	05571CS44	Cash and equivalents	24,340,014	9/2/2022	0.15%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
BPCE	05571CUC3	Cash and equivalents	24,141,236	9/7/2022	0.14%
BPCE	05571CX48	Cash and equivalents	24,021,750	1/4/2023	0.14%
BPCE	05571CW72	Cash and equivalents	24,121,233	1/5/2023	0.14%
BPCE	05571CYL9	Cash and equivalents	23,940,222	1/20/2023	0.14%
CITIBANK N.A.	17305T6Q0	Cash and equivalents	25,000,000	8/25/2022	0.15%
CITIBANK N.A.	17305T6Z0	Cash and equivalents	50,000,000	9/22/2022	0.30%
OLD LINE FUNDING LLC	67983UR47	Cash and equivalents	48,877,222	9/28/2022	0.29%
PUTNAM MONEY MARKET PORTFOLIO	74699B9K4	Cash and equivalents	342,990,700	4/1/2023	2.01%
ROYAL BK CDA N Y	78015JC62	Cash and equivalents	25,000,000	8/26/2022	0.15%
ROYAL BK CDA N Y	78015JGE1	Cash and equivalents	25,000,000	9/23/2022	0.15%
SUMITOMO MTSU BKG CORP	86562LWR9	Cash and equivalents	47,573,333	9/26/2022	0.28%
TORONTO DOMINION BK	89115BGE4	Cash and equivalents	50,000,000	8/12/2022	0.30%
TORONTO DOMINION BK	89115BKS8	Cash and equivalents	25,000,000	8/23/2022	0.15%
TORONTO DOMINION BK	89115BM64	Cash and equivalents	25,000,000	8/26/2022	0.15%
TORONTO DOMINION BK	89115BSJ0	Cash and equivalents	25,000,000	9/13/2022	0.15%
TORONTO DOMINION BK	89115B3X6	Cash and equivalents	50,000,000	10/20/2022	0.30%
TORONTO-DOMINION BANK/THE	89115BP20	Cash and equivalents	9,460,000	8/31/2023	0.06%
CASH AND EQUIVALENTS	-	Cash and equivalents	942,553,588	-	5.49%

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

