

FIXED INCOME

as of March 31, 2023



Security Description	Par Value	Income Rate	Maturity Date	Market Value (USD)
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	306,234,000	3.88	2/15/2043	310,436,522
UNITED STATES OF AMER TREAS NOTES 4.0% 02-29-2028	178,300,000	4.00	2/29/2028	182,137,933
UTD STATES TREAS 3.625% DUE 03-31-2028	175,000,000	3.63	3/31/2028	175,304,441
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033	167,000,000	3.50	2/15/2033	167,987,526
GNMA II JUMBOS 0% 30 YEARS SETTLES APRIL	155,000,000	0.00		150,779,391
FED HOME LN MTG 2.45% DUE 04-25-2032	150,000,000	2.45	4/25/2032	130,354,855
USA TREASURY BDS 2.5% BDS 15/02/2046 USD100	162,000,000	2.50	2/15/2046	129,166,891
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG	170,000,000	1.88	2/15/2041	127,537,642
UNITED STATES TREAS NTS	139,000,000	2.88	12/31/2028	126,442,167
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7706 3% 11-20-2051	123,361,221	3.00	11/20/2051	113,005,116
UNITED STATES TREAS NTS DTD 06/30/2021 1.25% 06-30-2028	125,000,000	1.25	6/30/2028	111,340,048
UNITED STS TREAS NTS .5% DUE 02-28-2026 REG	120,000,000	0.50	2/28/2026	109,116,237
UNITED STATES OF AMER TREAS NOTES 4.625% 02-28-2025	96,986,000	4.63	2/28/2025	98,319,393
UNITED STATES OF AMER TREAS NOTES 3.375% DUE 01-31-2028	98,000,000	3.50	1/31/2028	98,055,539
UNITED STATES TREAS NTS T NOTE 2.125% 05-31-2026	85,000,000	2.13	5/31/2026	81,388,594
UNITED STATES OF AMER TREAS NOTES 4.0% 02-28-2030	79,000,000	4.00	2/28/2030	81,360,876
FEDERAL HOME LN MTG CORP POOL #SD8156 2.5% DUE 07-01-2051 BEO	87,676,866	2.50	7/1/2051	75,853,012
UNITED STATES OF AMER TREAS NOTES 1.125% 01-15-2025	75,000,000	1.13	1/15/2025	71,254,289
UNITED STS TREAS NTS .875%	75,000,000	0.88	6/30/2026	68,552,664
UNITED STATES OF AMER TREAS NOTES 0.375%31/01/2026 .375% DUE 01-31-2026 BEO	75,000,000	0.38	1/31/2026	68,129,624
UNITED STATES TREAS NTS DTD 3.875% 11-30-2029	66,000,000	3.88	11/30/2029	67,999,294
UNITED STATES TREAS BDS 3.125 DUE 08-15-2044	75,000,000	3.13	8/15/2044	67,205,413
FNMA POOL #MA4355 2% 06-01-2051 BEO	78,880,790	2.00	6/1/2051	65,511,343
GNMAII POOL #MA7367 SER 2051 2.5% DUE 05-20-2051 REG	73,676,464	2.50	5/20/2051	65,177,206
FANNIE MAE FN BU1450 2% 01-01-2052	77,517,707	2.00	1/1/2052	64,331,511
UNITED STATES OF AMER TREAS NOTES 4.625% 03-15-2026	60,330,000	4.63	3/15/2026	61,835,176
UNITED STATES OF AMER TREAS BONDS 3.5% 02-15-2053	60,000,000	3.63	2/15/2053	59,839,123
UNITED STATES TREAS NTS WIT 0 3/4 04/30/26 .75% DUE 04-30-2026 BEO	65,000,000	0.75	4/30/2026	59,461,336
FEDERAL HOME LN MTG CORP SER 00K151 CL A2 3.8% 10-25-2032	60,000,000	3.80	10/25/2032	58,179,571
FNMA POOL #MA4492 2% DUE 12-01-2051 BEO	69,730,441	2.00	12/1/2051	57,859,775
UNITED STATES TREAS NTS DTD 02/15/2023 4% 02-15-2026	55,000,000	4.00	2/15/2026	55,501,215
UNITED STATES TREAS NTS DTD 06/30/2022 3.25% DUE 06-30-2027	55,000,000	3.25	6/30/2027	54,499,735
UNITED STATES OF AMER TREAS NOTES 1.0% 07-31-2028	60,000,000	1.00	7/31/2028	52,543,198
UNITED STS TREAS NTS .75% DUE 01-31-2028REG	60,000,000	0.75	1/31/2028	52,480,836
FEDERAL HOME LN MTG CORP SER 00K149 CL A2 3.53% 08-25-2032	55,000,000	3.53	8/25/2032	52,197,405
UNITED STATES OF AMER TREAS NOTES 4.25% 12-31-2024	50,000,000	4.25	12/31/2024	50,579,107
FEDERAL HOME LN MTG CORP POOL# SD2344 5.0% 02-01-2053	49,816,240	5.00	2/1/2053	50,423,993
UNITED STATES TREAS NTS 2.5% 05-31-2024	50,000,000	2.50	5/31/2024	49,297,862
UNITED STS TREAS	53,000,000	0.38	12/31/2025	48,358,634
UNITED STATES TREAS NTS .625% 11-15-2024	50,000,000	0.75	11/15/2024	47,409,498
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	45,000,000	4.00	11/15/2042	46,904,653
FEDERAL NATIONAL MORTGAGE ASSOC 4% 07-01-2052	48,387,946	4.00	7/1/2052	46,456,285
GNMAII POOL #MA7589 2.5% 09-20-2051	52,250,143	2.50	9/20/2051	46,093,209
UNITED STATES OF AMER TREAS NOTES WIT 1 1/8 11/30/26 1.25% DUE 11-30-2026 BEO	50,000,000	1.25	11/30/2026	45,947,759
UNITED STATES OF AMER TREAS NOTES 0.375% 11-30-2025	50,000,000	0.38	11/30/2025	45,672,218
UNITED STATES OF AMER TREAS NOTES DTD 05/31/2021 .75% 05-31-2026	50,000,000	0.75	5/31/2026	45,606,156
FHLMC MULTICLASS SER K-152 CLS A2 3.78% 11-25-2032	47,000,000	3.78	11/25/2032	45,494,473
UNITED STATES OF AMER TREAS NOTES 3.25% DUE 06-30-2029	45,000,000	3.25	6/30/2029	44,486,981
FEDERAL HOME LOAN MORTGAGE CORP 2% 02-01-2037	47,965,819	2.00	2/1/2037	43,352,596
FNMA POOL #MA4236 1.5% 01-01-2051 BEO	53,754,112	1.50	1/1/2051	42,379,813
USA TREASURY NTS 3.5% NTS 31/01/2030 USD1000	40,000,000	3.50	1/31/2030	40,069,544
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 12-01-2051	45,735,204	2.50	12/1/2051	39,792,558
FANNIE MAE FN CB2586 2% 01-01-2037	43,757,177	2.00	1/1/2037	39,589,576
UNITED STS TREAS NTS	45,000,000	0.50	10/31/2027	39,220,977
FEDERAL HOME LOAN MORTGAGE CORP 2.5% 12-01-2051	44,768,268	2.50	12/1/2051	38,720,494
UNITED STATES OF AMER TREAS NOTES 3.875% 12-31-2027	35,000,000	3.88	12/31/2027	35,708,709
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 01-01-2052	40,539,081	2.50	1/1/2052	35,053,081
FNMA POOL #BK8506 2% 12-01-2050 BEO	41,674,736	2.00	12/1/2050	34,637,564
FED HOME LN MTG FLTG RT 3.71% DUE 09-25-2032	35,544,000	3.71	9/25/2032	34,219,393
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 12-01-2050	38,694,441	2.50	12/1/2050	33,502,517
UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG	35,250,000	3.38	8/15/2042	33,244,335
FNMA POOL #FS1633 2.5% 02-01-2052 BEO	36,237,518	2.50	2/1/2052	31,343,703
FNMA POOL #FS0713 4.5% 03-01-2050 BEO	31,134,959	4.50	3/1/2050	31,142,542
UNITED STATES OF AMER TREAS NOTES 1.125%NTS 08-31-2028 USD	35,000,000	1.13	8/31/2028	30,767,247
UNITED STATES TREAS BDS 2% 11-15-2041	40,000,000	2.00	11/15/2041	30,491,825
FEDERAL HOME LN MTG CORP SER 00K154 CL A2 4.35% 03-25-2061	30,000,000	4.35	1/25/2033	30,379,158
FNMA 3% DUE 07-01-2050	32,786,686	3.00	7/1/2050	29,709,683
UNITED STATES OF AMER TREAS NOTES 2.75% DUE 05-31-2029 REG	30,000,000	2.75	5/31/2029	28,869,089
UNITED STATES TREAS BDS	35,000,000	2.25	11/15/2040	28,071,615
UNITED STATES TREAS BDS 15/05/2042 3.25%DUE 05-15-2042 REG	30,000,000	3.25	5/15/2042	28,045,164
FNMA POOL #FM2715 3% 03-01-2050 BEO	30,601,684	3.00	3/1/2050	27,805,599
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES APRIL	30,000,000	0.00		27,418,208
FHLMC POOL #RA7214 2.5% 04-01-2047	30,508,837	2.50	4/1/2047	26,714,477
FNMA 2.5% DUE 04-01-2051	30,161,494	2.50	4/1/2051	26,110,963
FNMA POOL #FM5410 2% 12-01-2050 BEO	31,370,663	2.00	12/1/2050	26,070,100

FHLMC MULTICLASS SER 00K143 CL A2 2.35% DUE 04-25-2055 REG	30,000,000	2.35	3/25/2032	25,872,817
GNMAII POOL #MA7767 SER 2051 2.5% 12-20-2051	29,040,331	2.50	12/20/2051	25,616,737
FNMA POOL #FS3689 5.5% 01-01-2053 BEO	24,858,596	5.50	1/1/2053	25,567,972
FEDERAL HOME LN MTG CORP POOL# RA8695 5.5% 04-01-2053	25,000,006	5.50	4/1/2053	25,297,212
FNMA 30 YEARS SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES APRIL	25,000,000	0.00		25,252,441
FEDERAL HOME LN MTG CORP POOL SD2184 6.0% DUE 01-01-2053	24,486,316	6.00	1/1/2053	25,168,458
UNITED STATES TREAS NTS 2.5%	25,000,000	2.50	4/30/2024	24,711,650
DTD 05/15/2014 2.5% DUE 05-15-2024 REG	25,000,000	2.50	5/15/2024	24,685,752
FNMA POOL #FS0365 2.5% 01-01-2052 BEO	28,004,130	2.50	1/1/2052	24,278,481
FEDERAL HOME LN MTG CORP SER 00K153 CL A2 3.82% 12-25-2032	24,895,000	3.82	12/25/2032	24,174,549
UNITED STATES TREAS NTS 2.375% 03-31-2029	25,000,000	2.38	3/31/2029	23,340,490
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA8266 3.5% 09-20-2052	24,592,960	3.50	9/20/2052	23,123,382
GNMAII POOL #MA7535 3.0% 08-20-2051	25,132,410	3.00	8/20/2051	23,038,359
UNITED STS TREAS NTS .25% DUE 08-31-2025 REG	25,000,000	0.25	8/31/2025	22,906,802
FNMA POOL #MA4437 2% 10-01-2051 BEO	27,535,046	2.00	10/1/2051	22,819,295
UNITED STATES OF AMER TREAS NOTES .875% 09-30-2026	25,000,000	0.88	9/30/2026	22,641,223
FED HOME LN MTG 2.92000007629% DUE 06-25-2032	25,000,000	2.92	6/25/2032	22,580,023
FNMA POOL #MA4728 3.5% 09-01-2042 BEO	23,860,911	3.50	9/1/2042	22,471,520
UNITED STATES TREAS NTS 1.5% DUE 10-31-2028 REG	25,000,000	1.38	10/31/2028	22,325,001
HF SINCLAIR HF SINCLAIR CORPORATIONS.875% DUE 04-01-2026	21,165,000	5.88	4/1/2026	22,008,821
COMCAST CORP NEW 2.887% 11-01-2051 BEO	31,600,000	2.89	11/1/2051	21,953,829
FNMA POOL #MA4632 3% 06-01-2042 BEO	23,786,814	3.00	6/1/2042	21,822,693
FANNIE MAE BV4258 2% 02-01-2052	25,787,752	2.00	2/1/2052	21,464,122
APPLE INC 2.65% SNR 11/05/50 USD1000	29,100,000	2.65	5/11/2050	20,814,018
FEDERAL HOME LN MTG CORP POOL #RB5153 2%04-01-2042 BEO	23,587,844	2.00	4/1/2042	20,227,634
FANNIE MAE 01/05/2051 2.5% 05-01-2051	22,934,764	2.50	5/1/2051	20,083,800
FNMA POOL #MA4361 2.5% 06-01-2036 BEO	21,348,631	2.50	6/1/2036	19,894,178
FNMA POOL #FS1681 2% 03-01-2047 BEO	23,831,613	2.00	3/1/2047	19,873,186
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 05-01-2051	22,568,033	2.50	5/1/2051	19,525,967
UNITED STATES TREAS NTS DTD 04/30/2022 2.875% 04-30-2029	20,000,000	2.88	4/30/2029	19,443,780
FNMA POOL #FM8021 3% 07-01-2051 BEO	21,502,726	3.00	7/1/2051	19,377,764
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO	24,100,000	3.40	3/22/2041	19,183,024
FNMA POOL #MA4279 2% 03-01-2036 BEO	21,160,583	2.00	3/1/2036	19,126,540
FHLMC POOL #RB5137 1.5% 12-01-2041	23,013,305	1.50	12/1/2041	18,910,846
FEDERAL HOME LN MTG CORP POOL #RB-5134 1.5% 10-01-2041	22,680,859	1.50	11/1/2041	18,637,683
USA TREASURY NTS 1.375% NTS 31/08/26 USD1000	20,000,000	1.38	8/31/2026	18,485,632
UNITED STATES TREAS NTS DTD 01/31/2022 1.75% 01-31-2029	20,000,000	1.75	1/31/2029	18,111,917
PVTPH HCA INC NEW ISSUE 7YR	20,000,000	3.38	3/15/2029	18,091,624
UNITED STATES OF AMER TREAS NOTES .75% 08-31-2026	20,000,000	0.75	8/31/2026	18,088,043
CVS HEALTH CORP 5.05% DUE 03-25-2048	19,300,000	5.05	3/25/2048	18,073,809
FEDERAL HOME LN MTG CORP POOL #SD2181 5.5% DUE 01-01-2053	17,767,646	5.50	1/1/2053	18,070,346
FNMA POOL #FS1542 3% 04-01-2042 BEO	19,570,959	3.00	4/1/2042	18,051,684
UNITED STATES TREAS NTS 30/04/2028 1.25%DUE 04-30-2028 BEO	20,000,000	1.25	4/30/2028	17,912,004
FEDERAL HOME LN MTG CORP 2.5% 08-01-2051	20,654,839	2.50	8/1/2051	17,864,493
T-MOBILE USA INC 3.5% 04-15-2025	18,000,000	3.50	4/15/2025	17,790,730
FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES APRIL	18,000,000	0.00		17,215,381
FREDDIE MAC FR SD1696 2% 04-01-2047	20,481,297	2.00	4/1/2047	17,066,728
FNMA 3% 07-01-2050	18,815,611	3.00	7/1/2050	16,967,694
FED HOME LN MTG 2.5% DUE 09-01-2050	19,421,343	2.50	9/1/2050	16,823,010
UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040	25,000,000	1.13	8/15/2040	16,559,376
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7420 3.5% 06-20-2051	17,319,191	3.50	6/20/2051	16,402,694
FNMA POOL #FS0149 1.5% 12-01-2036 BEO	18,478,397	1.50	12/1/2036	16,274,017
FHLMC UMBS 30Y FIXED 2.5% 06-01-2051	18,401,558	2.50	6/1/2051	16,046,670
FNMA POOL #FM4532 3% 09-01-2050 BEO	17,660,938	3.00	9/1/2050	16,018,169
META PLATFORMS INC FIXED 3.85% DUE 08-15-2032	17,000,000	3.85	8/15/2032	15,987,207
FEDERAL HOME LN MTG CORP POOL #QD4873 2.5% DUE 01-01-2052 REG	18,406,224	2.50	1/1/2052	15,954,583
PVTPH NETFLIX INC FIXED 5.375%	15,000,000	5.38	11/15/2029	15,476,027
FNMA POOL #FM9704 2% 12-01-2051 BEO	18,478,543	2.00	12/1/2051	15,334,646
FNMA POOL #FM2398 3% 06-01-2033 BEO	15,831,741	3.00	6/1/2033	15,196,054
GNMAII POOL #MA7590 SER 2051 3% DUE 09-20-2051 REG	16,473,835	3.00	9/20/2051	15,101,219
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050	25,000,000	1.38	8/15/2050	15,055,427
FIFTH 3RD BANCORP FLTG RT 6.361% DUE 10-27-2028	14,500,000	6.36	10/27/2028	14,989,663
FNMA POOL #MA4473 1.5% 11-01-2041 BEO	18,215,252	1.50	11/1/2041	14,968,128
CHARTER COMMS OPER 5.75% GTD 01/04/2048 USD	16,680,000	5.75	4/1/2048	14,874,170
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	15,100,000	4.90	2/1/2046	14,871,292
FNMA POOL #FM7982 2.5% 07-01-2051 BEO	17,134,631	2.50	7/1/2051	14,823,439
FNMA POOL #FM7685 3% 06-01-2051 BEO	16,340,562	3.00	6/1/2051	14,742,448
JPMORGAN CHASE & CO 4.005%-FRN SNR 23/04/29 USD	15,000,000	4.01	4/23/2029	14,597,663
FHLMC MULTICLASS 2.4% DUE 03-25-2032 REG	16,650,000	2.40	3/25/2032	14,539,752
CITIGROUP INC 2.572% DUE 06-03-2031	17,000,000	2.57	6/3/2031	14,486,377
EQT CORPORATION 5.0% DUE 01-15-2029 BEO	15,000,000	5.00	1/15/2029	14,380,118
FNMA POOL #MA4154 1.5% DUE 10-01-2035 BEO	16,311,244	1.50	10/1/2035	14,361,407
T MOBILE USA INC 3.875% GTD SNR 15/04/30USD	15,000,000	3.88	4/15/2030	14,342,974
MORGAN STANLEY SR NT FXD/FLTG 2.63% 02-18-2026	15,000,000	2.63	2/18/2026	14,282,728
UNITED STATES OF AMER 3.0% TNOTE DUE 07-31-2029	15,000,000	2.63	7/31/2029	14,251,981
WELLS FARGO & CO 3.196%	15,000,000	3.20	6/17/2027	14,242,775
FNMA POOL #MA4305 2% 04-01-2051 BEO	16,939,181	2.00	4/1/2051	14,070,885
FNMA POOL #CA3470 3.5% DUE 05-01-2049 REG	14,718,629	3.50	5/1/2049	13,864,323
FANNIE MAE CB2580 1.5% 01-01-2037	15,728,479	1.50	1/1/2037	13,852,021
FREDDIE MAC FR QD9465 3% 04-01-2052	15,317,036	3.00	4/1/2052	13,838,393
FNMA POOL #CA8527 2.5% DUE 12-01-2050 REG	15,931,407	2.50	12/1/2050	13,794,881
UNITED STATES OF AMER TREAS NOTES DTD 09/30/2020 .25% 09-30-2025	15,000,000	0.25	9/30/2025	13,726,860
FNMA POOL #FM4517 2% 10-01-2035 BEO	14,961,172	2.00	10/1/2035	13,560,424

WELLS FARGO & CO 2.406%	14,000,000	2.41	10/30/2025	13,444,966
FEDERAL HOME LOAN MORTGAGE CORP 1.5% 01-01-2041	15,877,972	1.50	1/1/2041	13,244,973
WELLS FARGO & COMPANY 2.164%	14,000,000	2.16	2/11/2026	13,211,301
JPMORGAN CHASE & CO 3.96%-FRN SNR 29/01/27 USD	13,500,000	3.96	1/29/2027	13,202,330
FEDERAL HOME LN MTG CORP POOL #QC2508 2.5% DUE 06-01-2051	15,140,615	2.50	6/1/2051	13,101,249
HALEON US CAPITAL LLC	14,000,000	3.63	3/24/2032	12,725,745
GNMAII POOL #MA7987 2.5% DUE 04-20-2052 REG	14,159,045	2.50	4/20/2052	12,488,939
INTEL CORP 5.82%	12,000,000	5.70	2/10/2053	12,341,612
FNMA POOL #MA4356 2.5% 06-01-2051 BEO	14,132,204	2.50	6/1/2051	12,228,249
UNITED STATES TREAS BDS 1.125%	17,700,000	1.13	5/15/2040	11,853,465
FNMA POOL #BK8166 2% 10-01-2035 BEO	13,010,966	2.00	10/1/2035	11,792,738
BANK AMER CORP FIXED 3.824% 01-20-2028	12,000,000	3.82	1/20/2028	11,555,352
GENERAL MOTORS FINANCIAL 3.1%	14,000,000	3.10	1/12/2032	11,502,011
AMAZON COM INC NT 2.875% 05-12-2041	14,300,000	2.88	5/12/2041	11,421,557
JPMORGAN CHASE & CO 3.702%-FRN SNR 06/05/30 USD	12,000,000	3.70	5/6/2030	11,333,964
BOEING CO 3.25% BDS 01/03/28 USD2000	12,105,000	3.25	3/1/2028	11,202,221
FNMA POOL #FS1390 2.5% 12-01-2051 BEO	12,964,661	2.50	12/1/2051	11,200,837
MORGAN STANLEY MTN 1.512% DUE 07-20-2027	12,500,000	1.51	7/20/2027	11,145,697
FNMA POOL #MA4586 2% 04-01-2042 BEO	12,898,109	2.00	4/1/2042	11,060,716
FNMA POOL #MA4387 2% 07-01-2041 BEO	12,737,145	2.00	7/1/2041	11,032,119
CHARTER 4.908% DUE 07-23-2025	11,000,000	4.91	7/23/2025	10,991,639
FNMA POOL #MA4366 2.5% 06-01-2041 BEO	12,291,523	2.50	6/1/2041	10,929,316
DUKE ENERGY IND 4.9 DUE 07-15-2043	11,206,000	4.90	7/15/2043	10,911,249
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	15,000,000	1.75	8/15/2041	10,893,569
FNMA POOL #BP1334 3% DUE 03-01-2050 BEO	11,903,500	3.00	3/1/2050	10,815,874
FHLMC MULTICLASS SER K077 CL A2 FLTG 05-25-2028	10,950,000	3.85	5/25/2028	10,811,432
FEDERAL NATIONAL MORTGAGE ASSOC 3% 07-01-2035	11,353,264	3.00	7/1/2035	10,810,105
MORGAN STANLEY FLTG RT 6.296% DUE 10-18-2028	10,000,000	6.30	10/18/2028	10,800,529
CITIGROUP INC 3.106%-FRN SNR 08/04/26 USD	11,000,000	3.11	4/8/2026	10,680,581
FNMA POOL #FM5430 4.5% 06-01-2048 BEO	10,621,520	4.50	6/1/2048	10,635,602
BANK OF AMERICA CORP MTN 1.197% 10-24-2026	11,612,000	1.20	10/24/2026	10,489,156
UNITEDHEALTH GROUP INC 4.75% 05-15-2052	10,550,000	4.75	5/15/2052	10,459,416
UNITED STATES TREAS NTS 3.625%	10,000,000	3.88	12/31/2029	10,277,879
FEDERAL HOME LN MTG CORP POOL #RA-1942 3% 12-01-2049	11,235,435	3.00	12/1/2049	10,217,018
ENTERGY LA LLC 1.6% DUE 12-15-2030	12,848,000	1.60	12/15/2030	10,208,914
FEDERAL HOME LN MTG CORP 5.3% DUE 01-27-2026/04-27-2023 REG	10,000,000	5.30	1/27/2026	10,091,203
USA TREASURY BDS 3.5% SNR 15/02/2039 USD100	10,162,500	3.50	2/15/2039	10,083,654
FNMA POOL #FM3492 3.5% 02-01-2035 USD	10,387,156	3.50	2/1/2035	10,081,770
PVTPL UBS GROUP AG 2.746% DUE 02-11-2033BEO	12,500,000	2.75	2/11/2033	10,063,644
USA TREASURY BDS 3.75% SNR 15/08/2041 USD100	10,000,000	3.75	8/15/2041	10,030,600
UNITED STATES TREAS BDS 3% DUE	11,300,000	3.00	5/15/2047	9,982,307
PVTPL BG ENERGY CAP PLC GTD NT 144A 5.125% DUE 10-15-2041 BEO	10,000,000	5.13	10/15/2041	9,965,265
BANK OF AMERICA CORP 1.734% 07-22-2027	11,000,000	1.73	7/22/2027	9,900,373
BOEING CO 2.7% SNR 01/02/2027 USD2000	10,645,000	2.70	2/1/2027	9,853,635
GOLDMAN SACHS GROUP INC 1.431%	11,000,000	1.43	3/9/2027	9,852,416
VERIZON COMMUNICATIONS INC 1.68% 10-30-2030 USD	12,000,000	1.68	10/30/2030	9,770,790
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG	9,700,000	4.90	4/1/2044	9,750,823
BRIXMOR OPER 2.5% DUE 08-16-2031	12,535,000	2.50	8/16/2031	9,721,064
USA TREASURY NTS 2.125% NTS 15/05/25 USD100	10,000,000	2.13	5/15/2025	9,693,702
JPMORGAN CHASE & CO 2.301% DUE	10,000,000	2.30	10/15/2025	9,668,427
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	12,000,000	5.13	7/1/2049	9,651,660
AT&T INC 3.65% DUE 06-01-2051	12,430,000	3.65	6/1/2051	9,565,724
FANNIE MAE FN BR7826 3% 04-01-2051	10,535,939	3.00	4/1/2051	9,513,539
PVTPL PHILLIPS 66 CO 3.75% DUE	9,952,000	3.75	3/1/2028	9,475,227
FNMA POOL #BO9030 3% DUE 02-01-2050 BEO	10,409,731	3.00	2/1/2050	9,458,635
FEDERAL HOME LOAN MORTGAGE CORP 3% 04-01-2042	10,247,819	3.00	4/1/2042	9,401,622
BOEING CO 5.04% DUE 05-01-2027	9,000,000	5.04	5/1/2027	9,254,434
FNMA 2% 02-01-2047	11,067,604	2.00	2/1/2047	9,222,425
CARDINAL HLTH INC 4.5% DUE 11-15-2044	10,450,000	4.50	11/15/2044	9,196,055
GNMAII POOL #MA8199M 3.5% DUE 08-20-2052REG	9,733,551	3.50	8/20/2052	9,151,924
ORACLE CORP 4.125% DUE 05-15-2045	11,400,000	4.13	5/15/2045	9,130,252
DIAMONDBACK ENER I 4.4% GTD SNR 24/03/2051 USD	11,316,000	4.40	3/24/2051	9,117,599
SUMITOMO MITSUI FINL GROUP INC 5.52% 01-13-2028	8,785,000	5.52	1/13/2028	9,037,600
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG	10,000,000	3.13	2/15/2043	9,030,253
GOLDMAN SACHS GROUP INC 1.948% 10-21-2027	10,000,000	1.95	10/21/2027	9,020,815
INTERNATIONAL BK FOR RECON & DEV NT .65%DUE 02-10-2026 REG	10,000,000	0.65	2/10/2026	9,013,646
FED HOME LN MTG 2.40000009537% DUE 12-25-2031	9,969,442	2.40	12/25/2031	8,983,331
FNMA POOL #CB3204 2.5% DUE 03-01-2037	9,524,106	2.50	3/1/2037	8,874,968
UNITED STATES TREAS BDS DTD 00246 3% DUE11-15-2045 REG	10,000,000	3.00	11/15/2045	8,814,708
FNMA POOL #FM3237 3.5% DUE 05-01-2050 BEO	9,317,548	3.50	5/1/2050	8,768,029
JPMORGAN CHASE & CO 2.069% DUE	10,000,000	2.07	6/1/2029	8,745,857
CDN NAT RES LTD 5.85% DUE 02-01-2035	8,600,000	5.85	2/1/2035	8,669,441
FNMA POOL #MA4046 3% 06-01-2040 BEO	9,238,503	3.00	6/1/2040	8,658,455
TEXAS TRANSN COMMN ST HWY FD REV 5.178% 04-01-2030 BEO TAXABLE	8,110,000	5.18	4/1/2030	8,598,234
BOEING CO FIXED 5.805% DUE 05-01-2050	8,300,000	5.81	5/1/2050	8,556,092
FHLMC MULTICLASS SR K136 SR A2 2.213% 11-25-2031	10,000,000	2.13	11/25/2031	8,508,321
FNMA POOL #BO3176 4% DUE 10-01-2049 BEO	8,784,901	4.00	10/1/2049	8,507,075
BROADCOM INC FIXED 4.15% DUE 11-15-2030	9,000,000	4.15	11/15/2030	8,488,051
DEVON ENERGY CORP NEW 5.875% 06-15-2028 BEO	8,171,000	5.88	6/15/2028	8,464,384
FREDDIE MAC FR QD6642 2% 02-01-2047	10,116,996	2.00	2/1/2047	8,430,360
EQUINOR ASA FIXED 1.75% DUE 01-22-2026	9,000,000	1.75	1/22/2026	8,416,099
UNITED MEXICAN STATES 4.28%	10,171,000	4.28	8/14/2041	8,366,447
SUMITOMO MITSUI FINL GROUP INC 5.71% 01-13-2030	8,000,000	5.71	1/13/2030	8,359,065

GNMA POOL #MA5817 4% 03-20-2049 BEO	8,565,573	4.00	3/20/2049	8,356,467
FNMA POOL #CB2819 2.5% DUE	9,310,042	2.50	10/1/2041	8,325,240
FNMA POOL #AS8522 3% 12-01-2046 BEO	8,999,816	3.00	12/1/2046	8,258,698
FNMA POOL #FS0316 1.5% 11-01-2041 BEO	10,050,693	1.50	11/1/2041	8,251,473
FNMA POOL #MA4500 1.5% 12-01-2041 BEO	10,023,991	1.50	12/1/2041	8,232,952
PVTP L F&G ANNUITIES & LIFE INC 7.4% 01-13-2028	8,000,000	7.40	1/13/2028	8,176,280
BANK AMER CORP 3.97% 05/03/2029	8,500,000	3.97	3/5/2029	8,071,559
MORGAN STANLEY 2.239%	10,000,000	2.24	7/21/2032	8,067,122
UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG	10,000,000	2.50	5/15/2046	8,035,238
AMGEN INC 5.25% 03-02-2030	7,800,000	5.25	3/2/2030	8,011,060
FNMA POOL #BH9277 3.5% 02-01-2048 BEO	8,385,930	3.50	2/1/2048	7,932,644
FNMA POOL #BO8988 3% DUE 02-01-2050 BEO	8,677,082	3.00	2/1/2050	7,924,270
FNMA POOL #FS1967 1% 03-01-2037 BEO	9,283,688	1.00	3/1/2037	7,889,421
IL ST BUILD AMERICA BONDS-TAXABLE-SER 3 6.725 04-01-2035 BEO	7,140,000	6.73	4/1/2035	7,853,880
AT&T INC 3.8% 01/12/2057	10,292,000	3.80	12/1/2057	7,770,891
BOEING CO 3.9% 05-01-2049	10,000,000	3.90	5/1/2049	7,708,606
DUKE ENERGY IND LL 3.75% 1MTG 15/05/46 USD1000	9,472,000	3.75	5/15/2046	7,678,831
BANK OF AMERICA CORP 1.922%	9,500,000	1.92	10/24/2031	7,656,683
FNMA POOL #MA3283 3% 02-01-2033 BEO	7,966,299	3.00	2/1/2033	7,637,652
CHARTER 5.375% 05-01-2047	9,000,000	5.38	5/1/2047	7,627,219
FHLMC POOL #ZN4495 4% DUE 12-01-2048 REG	7,827,421	4.00	12/1/2048	7,620,665
GLOBAL PMTS INC 4.15% DUE 08-15-2049	10,000,000	4.15	8/15/2049	7,519,041
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050	9,800,000	4.80	3/1/2050	7,509,120
INTL BK FOR RECON & DEV SUSTAINABLE DEV BD 1.125 DUE 09-13-2028REG	8,600,000	1.13	9/13/2028	7,506,659
AMGEN INC 5.6% DUE 03-01-2043	7,250,000	5.60	3/2/2043	7,502,770
FNMA POOL #MA3211 4% DUE 12-01-2047 BEO	7,665,842	4.00	12/1/2047	7,494,647
KRAFT HEINZ FOODS 5.2% GTD SNR	7,500,000	5.20	7/15/2045	7,350,567
FNMA POOL #MA4364 2% 06-01-2041 BEO	8,485,507	2.00	6/1/2041	7,349,965
NORDIC INVEST BANK 0.375% SNR MTN 11/09/25 USD	8,000,000	0.38	9/11/2025	7,342,032
CIGNA GROUP 5.4% DUE 03-15-2033	7,000,000	5.40	3/15/2033	7,293,427
ORACLE CORP 3.8% 11-15-2037	8,600,000	3.80	11/15/2037	7,263,726
PVTP L KENVUE INC 4.9% 03-22-2033	7,000,000	4.90	3/22/2033	7,241,557
FNMA POOL #BT4671 2.5% DUE	8,370,726	2.50	8/1/2051	7,239,310
FEDERAL HOME LOAN MORTGAGE CORP 2% 11-01-2051	8,689,627	2.00	11/1/2051	7,211,033
AMGEN INC FIXED 5.15% 03-02-2028	7,000,000	5.15	3/2/2028	7,176,537
NATIONAL SECS CLEARING CORP 5.1% 11-21-2027	7,000,000	5.10	11/21/2027	7,164,535
INTEL CORP 4.875%	7,000,000	4.88	2/10/2028	7,159,680
SIMON PPTY GROUP L P 2.25% DUE	9,000,000	2.25	1/15/2032	7,090,058
PVTP L REGAL REXNORD CORP 6.4% DUE 04-15-2033	7,000,000	6.40	4/15/2033	7,087,703
APPLE INC 2.7% 08-05-2051	10,000,000	2.70	8/5/2051	7,086,149
LOWES COS INC 5.15% DUE 07-01-2033	7,000,000	5.15	7/1/2033	7,068,699
FEDERAL HOME LN BKS 6.0% DUE 03-16-2028	7,000,000	6.00	3/16/2028	7,010,767
PACIFIC GAS & ELEC CO 4.0% 12-01-2046	9,745,000	4.00	12/1/2046	7,007,964
REPUBLIC OF POLAND 4.875% DUE 10-04-2033	7,000,000	0.00	10/4/2033	6,967,800
FEDERAL HOME LN MTG CORP 4.05% DUE 08-28-2025	7,000,000	4.05	8/28/2025	6,928,327
GENERAL MTRS FINL CO INC 1.25% DUE 01-08-2026 REG	7,600,000	1.25	1/8/2026	6,865,218
MORGAN STANLEY 2.484%	9,000,000	2.48	9/16/2036	6,846,605
PVTP L VAR ENERGI ASA 7.5% DUE	6,500,000	7.50	1/15/2028	6,831,737
CREDIT SUISSE AG NEW YORK BRH MEDIUM TER5.0% DUE 07-09-2027	7,000,000	5.00	7/9/2027	6,817,928
FEDERAL HOME LN MTG CORP SER 00K152 CL A1 3.78% 01-25-2032	6,987,580	3.78	1/25/2032	6,809,723
FNMA POOL #FM4190 3% DUE 04-01-2033 BEO	6,994,184	3.00	4/1/2033	6,784,493
UNITEDHEALTH GRP 3.95% SNR 15/10/42 USD1000	7,424,000	3.95	10/15/2042	6,624,691
FNMA POOL #MA4209 1.5% 12-01-2050 BEO	8,399,624	1.50	12/1/2050	6,614,793
INTER AMERN DEV BK GLOBAL MEDIUM TERM BKTRANCHE # TR 00082 .875 DUE 04-03-2025	7,000,000	0.88	4/3/2025	6,596,624
WESTROCK CO FIXED 3% DUE 09-15-2024	6,795,000	3.00	9/15/2024	6,585,897
INTL BK FOR RECON & DEV SUSTAINABLE DEV BD .625% DUE 04-22-2025 REG	7,000,000	0.63	4/22/2025	6,543,224
HUNTINGTON INGALLS INDS INC SR NT 2.043%08-16-2028	7,600,000	2.04	8/16/2028	6,533,296
EXETER AUTOMOBILE 1.96% DUE 01-17-2028	7,040,000	1.96	1/17/2028	6,532,793
TRANSATLANTIC HLDGS INC	5,000,000	8.00	11/30/2039	6,507,019
CORPORACION ANDINA DE FOMENTO 2.25% 02-08-2027	7,000,000	2.25	2/8/2027	6,434,974
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	9,000,000	2.68	6/19/2041	6,429,387
VIATRIS INC SR NT 3.85% 06-22-2040	9,000,000	3.85	6/22/2040	6,409,314
FNMA POOL #MA4261 2% 02-01-2036 BEO	7,089,411	2.00	2/1/2036	6,407,958
NEW YORK ST URBAN DEV CORP REV 3.9% 03-15-2033 BEO TAXABLE	6,715,000	3.90	3/15/2033	6,375,849
BANK AMER CORP 3.705% BNDS	6,633,000	3.71	4/24/2028	6,375,394
NTT FIN CORP 1.162% 04-03-2026	7,000,000	1.16	4/3/2026	6,364,317
FEDERAL HOME LN MTG CORP POOL #ZA5289 3.5% 03-01-2048 BEO	6,722,159	3.50	3/1/2048	6,358,624
ASIAN INFRASTRUCTURE INVT BK .5% DUE 01-27-2026 BEO	7,000,000	0.50	1/27/2026	6,337,246
FNMA POOL #CA5585 4.5% DUE 04-01-2050 BEO	6,363,600	4.50	4/1/2050	6,326,600
MITSUBISHI UFJ FINL GROUP INC SR CALL FXD TO FXD RESET 2.341% 01-19-2028	7,000,000	2.34	1/19/2028	6,318,527
FEDERAL HOME LN MTG CORP POOL #3137FR2951.228% 10-25-2029 BEO	7,048,337	1.23	10/25/2029	6,310,442
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 06-01-2051	7,261,041	2.50	6/1/2051	6,283,974
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	7,000,000	4.50	6/1/2047	6,279,094
ORACLE CORP 3.6% DUE 04-01-2040 REG	7,900,000	3.60	4/1/2040	6,273,714
FEDERAL HOME LN MTG CORP POOL #RB-5141 2% DUE 01-01-2042 REG	7,271,565	2.00	1/1/2042	6,261,814
JPMORGAN CHASE & FLTG RT 1.04% DUE 02-04-2027	7,000,000	1.04	2/4/2027	6,259,745
FEDERAL HOME LN MTG CORP DTD 10/27/2020 .65% 10-27-2025	6,800,000	0.65	10/27/2025	6,259,220
CITIGROUP INC 1.462% DUE 06-09-2027 BEO	7,000,000	1.46	6/9/2027	6,246,948
PVTP L LIBERTY MUTUAL INSURANCE 7.875% DUE 10-15-2026	5,500,000	7.88	10/15/2026	6,171,408
PVTP L BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO	8,000,000	3.19	11/15/2036	6,159,064
POTOMAC ELEC PWR 4.15% DUE 03-15-2043	7,000,000	4.15	3/15/2043	6,156,401
INTER AMERN DEV BK GLOBAL MEDIUM TERM BKTRANCHE # TR 00093 1.125 DUE 07-20-2028	7,000,000	1.13	7/20/2028	6,137,786
FNMA POOL #FM5246 4% 11-01-2050 BEO	6,271,203	4.00	11/1/2050	6,136,882

PERU(REP OF) 2.783% SNR 23/01/31 USD1000	7,110,000	2.78	1/23/2031	6,105,397
FNMA POOL #ASS564 3.5% 08-01-2045 BEO	6,437,188	3.50	8/1/2045	6,102,330
EUROPEAN INVESTMENT BANK 14/02/2033 3.75% 02-14-2033	6,000,000	3.75	2/14/2033	6,097,980
EXXON MOBIL CORP 4.227% SNR 19/03/40 USD1000	6,500,000	4.23	3/19/2040	6,095,408
GNMAII POOL #MA3736 SER 2046 3.5% DUE 06-20-2046 REG	6,348,673	3.50	6/20/2046	6,062,855
FNMA POOL #MA4606 2% 05-01-2042 BEO	7,033,373	2.00	5/1/2042	6,031,428
FREEMPORT-MCMORAN INC 5.4% DUE	6,000,000	5.40	11/14/2034	6,002,811
FEDERAL HOME LN MTG CORP SER K073 CL A2 3.35% 01-25-2028	6,165,020	3.35	1/25/2028	5,956,224
FNMA 4.125% 08-28-2025	6,000,000	4.13	8/28/2025	5,956,034
VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032	7,250,000	2.36	3/15/2032	5,955,733
BRISTOL MYERS SQUIBB CO CORP 4.625% 05-15-2044	6,000,000	4.63	5/15/2044	5,930,061
RAYTHEON TECHNOLOGIES CORPORATION NT 2.375% 03-15-2032	7,000,000	2.38	3/15/2032	5,894,958
FNMA POOL #MA3384 4% 06-01-2048 BEO	6,006,764	4.00	6/1/2048	5,866,106
U S BANCORP MEDIUM TERM NTS- BOOK TRANCHE # TR 00195 2.215% 01-27-2028	6,500,000	2.22	1/27/2028	5,862,462
BANK OF AMERICA CORPORATION 2.651% 03-11-2032	7,000,000	2.65	3/11/2032	5,854,055
FEDERAL HOME LN MTG CORP POOL #ZM4227 3.5% 09-01-2047 BEO	6,150,156	3.50	9/1/2047	5,820,426
FEDERAL HOME LN MTG CORP POOL #V82759 3.5% 11-01-2046	6,136,715	3.50	11/1/2046	5,817,872
PVTPL MAGALLANES INC 5.141% 03-15-2052	7,150,000	5.14	3/15/2052	5,810,150
GNMA POOL #MA4510 3.5% 06-20-2047 BEO	6,067,998	3.50	6/20/2047	5,787,170
OWL ROCK CAP CORP 3.4% DUE 07-15-2026	6,500,000	3.40	7/15/2026	5,785,569
REPUBLIC OF PANAMA 6.4% DUE 02-14-2035 REG	5,500,000	6.40	2/14/2035	5,774,771
HCA INC 5.375% DUE 09-01-2026	5,727,000	5.38	9/1/2026	5,773,328
CONSOLIDATED EDISON CO(N.Y) 6.15% DUE 11-15-2052 BEO	5,000,000	6.15	11/15/2052	5,752,496
BOEING CO 2.75% DUE 02-01-2026	6,000,000	2.75	2/1/2026	5,721,169
ASIAN DEVELOPMENT BANK BANK .625% 10-08-2024	6,000,000	0.63	10/8/2024	5,692,773
WELLS FARGO & CO MEDIUM TERM SR NTS BOOK2.188% DUE 04-30-2026	6,000,000	2.19	4/30/2026	5,678,022
ASIAN DEV BANK 4% SNR MTN 12/01/33 USD1000	5,500,000	4.00	1/12/2033	5,676,986
GNMA POOL #MA4262 3.5% 02-20-2047 BEO	5,941,283	3.50	2/20/2047	5,667,533
CALIFORNIA ST 5.125% 03-01-2038 BEO TAXABLE	5,500,000	5.13	3/1/2038	5,629,658
FEDERAL HOME LN MTG CORP POOL #RB0763 2.0% 01-01-2042	6,487,491	2.00	1/1/2042	5,587,401
APPALACHIAN PWR CO 6.375% DUE 04-01-2036	5,000,000	6.38	4/1/2036	5,576,272
GNMAII POOL #MA6340 4.0% 12-20-2049	5,610,985	4.00	12/20/2049	5,467,379
BK NEW YORK MELLON CORP MEDIUM TERM TRANCHE # TR 00036 5.834% 10-25-2033	5,000,000	5.83	10/25/2033	5,465,761
TORONTO-DOMINION BANK 15/09/2027 4.693% 09-15-2027	5,500,000	4.69	9/15/2027	5,457,007
FED HOME LN MTG 4% DUE 04-01-2050	5,623,319	4.00	4/1/2050	5,441,983
CITIGROUP INC FIXED 2.666% DUE	6,300,000	2.67	1/29/2031	5,406,028
COLUMBIA PIPELN 5.8% DUE 06-01-2045	5,250,000	5.80	6/1/2045	5,404,918
GNMA POOL #704624 4.5% 07-15-2039 BEO	5,285,664	4.50	7/15/2039	5,400,139
FNMA POOL # CA3641 4.0%	5,548,604	4.00	6/1/2049	5,392,032
NATIONAL RURAL UTILS COOP FIN CORP BD 5.8% 01-15-2033	5,000,000	5.80	1/15/2033	5,384,081
FEDERAL HOME LN MTG CORP POOL #Q53670 3.5% 01-01-2048 BEO	5,669,860	3.50	1/1/2048	5,366,446
JAPAN BK INT COOP 2.125% GTD SNR 16/02/29 USD	6,000,000	2.13	2/16/2029	5,363,631
ARCELORMITTAL 6.8% DUE	5,000,000	6.80	11/29/2032	5,360,344
FANNIE MAE POOL FN BW6312 5.50% 5.5% 08-01-2052	5,195,257	5.50	8/1/2052	5,354,140
GNMA POOL #MA4836 3% 11-20-2047 BEO	5,748,625	3.00	11/20/2047	5,336,182
PERU(REP OF) 1.862% SNR 01/12/32 USD1000	7,000,000	1.86	12/1/2032	5,332,121
EBAY INC 5.95% DUE 11-22-2027	5,000,000	5.95	11/22/2027	5,327,588
AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028	6,000,000	3.00	10/29/2028	5,314,288
ARCELORMITTAL 6.55% DUE 11-29-2027 BEO	5,000,000	6.55	11/29/2027	5,311,043
FNMA POOL #FM1577 3.5% 09-01-2034 BEO	5,463,332	3.50	9/1/2034	5,302,890
UNITEDHEALTH GROUP FIXED 5.3% DUE 02-15-2030	5,000,000	5.30	2/15/2030	5,302,077
HSBC HOLDINGS PLC 6.332%	5,000,000	6.33	3/9/2044	5,300,256
DIAMONDBACK ENERGY INC 6.25% 03-15-2033	5,000,000	6.25	3/15/2033	5,298,326
GNMA POOL #MA4380 2.5% 04-20-2047 BEO	5,893,218	2.50	4/20/2047	5,286,011
SUMITOMO MITSUI FINL GROUP INC 5.766% 01-13-2033	5,000,000	5.77	1/13/2033	5,283,952
DISCOVERY COMMUNICATIONS 4.95 DUE 05-15-2042	6,325,000	4.95	5/15/2042	5,282,883
WESTPAC BKG CORP 5.457% DUE 11-18-2027	5,000,000	5.46	11/18/2027	5,280,214
FNMA POOL #MA3183 4% 11-01-2047 BEO	5,402,070	4.00	11/1/2047	5,279,875
INTERNATIONAL BK FOR RECON & DEV NT .75%DUE 11-24-2027 REG	6,000,000	0.75	11/24/2027	5,256,908
GNMAII POOL #MA4004 SER 2046 3.5% DUE 10-20-2046 REG	5,500,725	3.50	10/20/2046	5,247,310
EBAY INC 5.9% DUE 11-22-2025	5,000,000	5.90	11/22/2025	5,241,195
UNION ELEC CO 5.45%	5,000,000	5.45	3/15/2053	5,240,610
FAIRFAX FINANCIAL HLDGS LTD 3.375% DUE 03-03-2031	6,200,000	3.38	3/3/2031	5,231,300
GENERAL MTRS FINL CO INC 6.4%	5,000,000	6.40	1/9/2033	5,227,403
UNION ELEC CO 3.25% DUE 10-01-2049	7,000,000	3.25	10/1/2049	5,224,198
FEDERAL HOME LN MTG CORP POOL #Q51774 3.5% 10-01-2047 BEO	5,501,402	3.50	10/1/2047	5,223,578
BOEING CO FIXED 2.196% DUE 02-04-2026	5,600,000	2.20	2/4/2026	5,214,916
PVTPL NESTLE HOLDINGS INC 4.95% 03-14-2030	5,000,000	4.95	3/14/2030	5,205,526
MASTERCARD INC 4.85% DUE 03-09-2033	5,000,000	4.85	3/9/2033	5,204,019
EL PASO PIPELN 4.7% DUE 11-01-2042	5,939,000	4.70	11/1/2042	5,202,763
FNMA POOL #BM5569 4% 11-01-2048 BEO	5,314,226	4.00	11/1/2048	5,186,741
AMAZON COM INC FIXED 4.65% DUE	5,000,000	4.65	12/1/2029	5,184,168
DTE ELEC CO 5.2% DUE 04-01-2033	5,000,000	5.20	4/1/2033	5,180,868
ASTRAZENECA FIN LLC 4.875% 03-03-2033	5,000,000	4.88	3/3/2033	5,176,783
PVTPL KEYSpan GAS EAST CORP 5.994% 03-06-2033/03-06-2023	5,000,000	5.99	3/6/2033	5,176,024
PVTPL FIVE CORNERS FUNDING TRUST 5.997% DUE 02-15-2053	5,000,000	6.00	2/15/2053	5,170,390
MASTERCARD INC 4.875% 03-09-2028/03-09-2023	5,000,000	4.88	3/9/2028	5,169,420
UNITED PARCEL SVC INC 5.05%	5,000,000	5.05	3/3/2053	5,167,246
RIO TINTO FIN USA 5.125% DUE 03-09-2053	5,000,000	5.13	3/9/2053	5,165,234
ASTRAZENECA FINANCE LLC 4.875% DUE 03-03-2028	5,000,000	4.88	3/3/2028	5,163,201
EUROPEAN BK RECON & DEV EURO MEDIUM TRANCHE # TR 00118 4.375% 03-09-2028	5,000,000	4.38	3/9/2028	5,158,680
SANTANDER UK GROUP HOLDINGS PLC 6.534% DUE 01-10-2029	5,000,000	6.53	1/10/2029	5,156,984
PVTPL FIVE CORNERS FUNDING TRUST 5.791% DUE 02-15-2033	5,000,000	5.79	2/15/2033	5,149,072

CORPORACIN ANDINA DE FOMENTO 5.25% DUE 11-21-2025 REG	5,000,000	5.25	11/21/2025	5,149,061
PVTPL NESTLE HOLDINGS INC 5.25% 03-13-2026	5,000,000	5.25	3/13/2026	5,143,412
PHILIP MORRIS INTL INC 5.375%	5,000,000	5.38	2/15/2033	5,141,361
FNMA POOL #BO2969 3.5%	5,454,442	3.50	9/1/2049	5,137,290
CONS EDISON CO N Y 6.75% DUE 04-01-2038	4,300,000	6.75	4/1/2038	5,126,831
DISCOVERY COMM LLC 5.3% GTD SNR 15/05/2049 USD	6,000,000	5.30	5/15/2049	5,123,803
FNMA POOL #FS0275 2% 01-01-2047 BEO	6,147,869	2.00	1/1/2047	5,122,922
FNMA POOL #CA1532 3.5% DUE 04-01-2048	5,402,895	3.50	4/1/2048	5,121,116
NATL AUSTRALIA BK LTD NEW YORK BRH 4.944% 01-12-2028	5,000,000	4.94	1/12/2028	5,116,396
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 1.23% DUE 10-01-2025	5,677,000	1.23	10/1/2025	5,112,342
TORONTO DOMINION BANK 5.156%	5,000,000	5.16	1/10/2028	5,110,332
PVTPL GOVERNOR & CO BK ENG 4.625% 03-06-2026	5,000,000	4.63	3/6/2026	5,098,408
CVS HEALTH CORP 5.125%	5,000,000	5.13	2/21/2030	5,096,099
FEDERAL HOME LN MTG CORP DTD 10/28/2022 5.08% 10-25-2024	5,000,000	5.08	10/25/2024	5,094,439
PVTPL REGAL REXNORD CORP 6.3% DUE 02-15-2030/01-24-2023	5,000,000	6.30	2/15/2030	5,092,056
PVTPL REGAL REXNORD CORP 6.05% DUE 02-15-2026 BEO	5,000,000	6.05	2/15/2026	5,077,167
FREDDIE MAC FR RB5187 3.5% 10-01-2042	5,386,496	3.50	10/1/2042	5,072,858
HP ENTERPRISE CO 5.9% 10-01-2024	5,000,000	5.90	10/1/2024	5,071,237
GLOBAL PMTS INC FIXED 2.9% DUE	5,900,000	2.90	5/15/2030	5,060,741
ROYAL BANK OF CANADA 4.9%	5,000,000	4.90	1/12/2028	5,053,972
FIFTH THIRD BANK 5.852% DUE 10-27-2025 BEO	5,000,000	5.85	10/27/2025	5,053,342
AT&T INC 2.75% DUE 06-01-2031	5,800,000	2.75	6/1/2031	5,051,710
BANK 2022-BNK43 4.399% DUE 08-15-2055	5,329,000	4.40	8/15/2055	5,047,408
KREDITANSTALT FUR 3.75% DUE 02-15-2028	5,000,000	3.75	2/15/2028	5,041,518
BANK OF AMERICA CORPORATION 5.08% DUE 01-20-2027	5,000,000	5.08	1/20/2027	5,034,588
INTER-AMER DEV BK 2% SNR MTN 02/06/26 USD1000	5,295,000	2.00	6/2/2026	5,022,032
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	5,000,000	4.70	2/1/2036	5,018,635
BANK OF NOVA SCOTIA 4.75% DUE 02-02-2026	5,000,000	4.75	2/2/2026	5,016,537
FEDERAL HOME LN MTG CORP TRANCHE # TR 00702 RT 4.0% DUE 11-25-2024	5,000,000	4.00	11/25/2024	5,012,100
FEDERAL HOME LN MTG CORP DTD 2/24/2023 5.2% 02-24-2026	5,000,000	5.20	2/24/2026	5,005,113
WILLIS N AMER INC FIXED 4.65% DUE 06-15-2027	5,000,000	4.65	6/15/2027	4,988,292
DEVELOPMENT BK JAPAN INC 4.375% 09-22-2025	5,000,000	4.38	9/22/2025	4,982,544
FNMA POOL #FM7707 3.5% 05-01-2048 BEO	5,260,014	3.50	5/1/2048	4,981,836
BANK OF NOVA SCOTIA 4.85% DUE 02-01-2030	5,000,000	4.85	2/1/2030	4,977,284
JPMORGAN CHASE & CO NT FIXED TO FLTG RATE 4.323% 04-26-2028	5,000,000	4.32	4/26/2028	4,970,405
GLOBAL PMTS INC 4.95% DUE 08-15-2027	5,000,000	4.95	8/15/2027	4,970,146
HUNTINGTON INGALLS INDS INC 3.844% 05-01-2025	5,000,000	3.84	5/1/2025	4,965,866
FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS 4.87% 09-28-2026	5,000,000	4.87	9/28/2026	4,958,281
TORONTO DOMINION FIXED 4.285% DUE 09-13-2024	5,000,000	4.29	9/13/2024	4,953,326
PLAINS ALL AMERN 3.6% DUE 11-01-2024	5,000,000	3.60	11/1/2024	4,947,111
CITIGROUP INC 3.352% 04-24-2025	5,000,000	3.35	4/24/2025	4,946,101
FNMA POOL #AS5909 3.5% 10-01-2045 BEO	5,216,332	3.50	10/1/2045	4,941,742
HUNTINGTON NATL BK FLTG RT 5.699% DUE 11-18-2025	5,000,000	5.70	11/18/2025	4,941,428
WELLS FARGO & COMPANY 4.54% DUE 08-15-2026	5,000,000	4.54	8/15/2026	4,936,824
SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO	6,500,000	2.70	7/15/2041	4,919,812
HSBC HOLDINGS PLC 4.755% 06-09-2028	5,000,000	4.76	6/9/2028	4,916,484
NORFOLK SOUTHERN CORP 4.45% DUE 03-01-2033	5,000,000	4.45	3/1/2033	4,898,824
LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054	4,200,000	5.70	11/15/2054	4,887,268
BANK OF AMERICA CORPORATION MTN 3.384% DUE 04-02-2026	5,000,000	3.38	4/2/2026	4,877,935
JPMORGAN CHASE & CO 4.203%-FRN SNR 23/07/29 USD	5,000,000	4.20	7/23/2029	4,870,032
WARNERMEDIA HLDGS INC SR NT 3NC1 144A 3.788% 03-15-2025	5,000,000	3.79	3/15/2025	4,849,999
AMGEN INC 4.05% DUE 08-18-2029	5,000,000	4.05	8/18/2029	4,847,636
JAPAN INTERNATIONAL 3.25% GTD SNR 25/05/27 USD	5,000,000	3.25	5/25/2027	4,845,810
PVTPL MAGALLANES INC 3.638% DUE 03-15-2025 BEO	5,000,000	3.64	3/15/2025	4,838,084
TELEDYNE TECHNOLOGIES INC NT .95% 04-01-2024	5,000,000	0.95	4/1/2024	4,816,329
UNITED MEXICAN STS BDS 2.659% DUE 05-24-2031/11-24-2020 REG	5,685,000	2.66	5/24/2031	4,797,625
JAPAN BK INTL COOPERATION GTD 2.875% DUE 06-01-2027 REG	5,000,000	2.88	6/1/2027	4,797,321
FEDERAL HOME LN MTG CORP POOL #3137FWHE31.177% 07-25-2034 BEO	5,989,659	1.18	7/25/2034	4,790,291
FEDERAL HOME LOAN MORTGAGE CORP 2% 05-01-2042	5,578,173	2.00	5/1/2042	4,773,020
UNITED STATES TREAS NTS 1.5% DUE 02-15-2025 REG	5,000,000	1.50	2/15/2025	4,772,604
CITIGROUP INC NT FIXED / FLTG RATE .981%05-01-2025	5,000,000	0.98	5/1/2025	4,770,496
FEDERAL FARM CREDIT BANK 3.8% DUE 04-05-2032 REG	5,000,000	3.80	4/5/2032	4,767,250
PVTPL DEVELOPMENT BK JAPAN INC 1.75% 02-18-2025	5,000,000	1.75	2/18/2025	4,756,602
FNMA .375% DUE 06-14-2024	5,000,000	0.38	6/14/2024	4,753,574
JPMORGAN CHASE & CO SR NT FIXED/FLTG 2.595% 02-24-2026	5,000,000	2.60	2/24/2026	4,751,827
ZIMMER BIOMET HOLDINGS INC 1.45% 11-22-2024	5,000,000	1.45	11/22/2024	4,751,704
PVTPL SAUDI ARABIAN OIL CO FIXED 3.5% 04-16-2029	5,000,000	3.50	4/16/2029	4,743,060
FHLMC MULTICLASS 3.854% DUE 06-25-2028	4,800,000	3.85	6/25/2028	4,739,390
AT&T INC 3.5% SNR 15/09/2053 USD1000	6,500,000	3.50	9/15/2053	4,729,821
INTER-AMER DEV BK 2% MTN 23/07/2026 USD '720'	5,000,000	2.00	7/23/2026	4,728,230
INTER AMERN DEV BK .5% DUE 09-23-2024	5,000,000	0.50	9/23/2024	4,727,534
MICROCHIP TECHNOLOGY 0.983% SNR NTS USD 09-01-2024	5,000,000	0.98	9/1/2024	4,723,899
BAT CAPITAL CORP 3.215% GTD SNR 06/09/26USD	5,000,000	3.22	9/6/2026	4,721,180
SONOCO PRODS CO NT 1.8% 02-01-2025	5,000,000	1.80	2/1/2025	4,720,642
PVTPL MAGALLANES INC 3.755%	5,000,000	3.76	3/15/2027	4,717,315
JPMORGAN CHASE & 1.561% DUE 12-10-2025	5,000,000	1.56	12/10/2025	4,713,009
ASIAN INFRASTRUCTURE INVT BK .5% 10-30-2024	5,000,000	0.50	10/30/2024	4,710,491
BANK AMER CORP 3.419% 12-20-2028	5,000,000	3.42	12/20/2028	4,693,526
FHLB .6 02-24-2025	5,000,000	0.60	2/24/2025	4,663,960
PVTPL MAGALLANES INC 4.054% 03-15-2029 BEO	5,000,000	4.05	3/15/2029	4,660,031
BERKSHIRE HATHAWAY ENERGY CO SR NT 4.6% 05-01-2053	5,000,000	4.60	5/1/2053	4,654,532
FEDERAL FARM CR BKS CONS SYSTEMWIDE .45% 04-07-2025	5,000,000	0.45	4/7/2025	4,648,148
OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036	4,400,000	6.45	9/15/2036	4,639,402

FNMA POOL #MA2920 3% 03-01-2047 BEO	5,048,250	3.00	3/1/2047	4,630,695
GNMA POOL #MA2825 3% 05-20-2045 BEO	4,942,697	3.00	5/20/2045	4,618,498
INTEL CORP 5.38% 02-10-2033	4,500,000	5.20	2/10/2033	4,615,536
FED HOME LOAN BK 5.5% SNR 15/07/2036 USD5000	4,000,000	5.50	7/15/2036	4,614,752
CENTERPOINT ENERGY FIXED 4.85% DUE 10-01-2052	4,600,000	4.85	10/1/2052	4,605,197
JAPAN BK INT COOP 0.625% GTD SNR 15/07/25 USD	5,000,000	0.63	7/15/2025	4,596,107
FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS 1.54% DUE 11-30-2026 REG	5,000,000	1.54	11/30/2026	4,588,703
FNMA POOL #AS2352 4% 05-01-2039 BEO	4,671,213	4.00	5/1/2039	4,587,302
FHLMC MULTICLASS SER K143 CL A1 2.711% 10-25-2031	4,973,630	2.71	4/25/2055	4,583,071
HSBC HOLDINGS PLC 3.973%-FRN SNR 22/05/30 USD	5,000,000	3.97	5/22/2030	4,582,177
BOEING CO 3.2% DUE 03-01-2029	5,000,000	3.20	3/1/2029	4,581,110
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	5,000,000	5.40	10/1/2047	4,579,624
FHLMC 0.7% 23/12/2025 .7	5,000,000	0.70	12/23/2025	4,575,679
UNITED STATES OF AMER TREAS NOTES DTD 03/31/2021 .75% 03-31-2026	5,000,000	0.75	3/31/2026	4,574,517
FNMA .65% DUE 12-10-2025 REG	5,000,000	0.65	12/10/2025	4,574,510
REPUBLIC OF CHILE 3.1% DUE 05-07-2041 REG	6,000,000	3.10	5/7/2041	4,572,355
FNMA DTD 12/17/2020 .65% 12-17-2025	5,000,000	0.65	12/17/2025	4,571,269
FHLB 0.6% 15/12/2025 .6	5,000,000	0.60	12/15/2025	4,565,113
PECO ENERGY CO FIXED 4.375% DUE 08-15-2052	5,000,000	4.38	8/15/2052	4,551,681
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	5,000,000	5.85	8/15/2045	4,544,157
BOEING CO 3.45% 11-01-2028	4,850,000	3.45	11/1/2028	4,538,072
PG&E WILDFIRE 3.594% DUE 06-01-2032	4,690,843	3.59	6/1/2032	4,534,117
WELLS FARGO & CO VAR RT 4.611% DUE 04-25-2053	5,000,000	4.61	4/25/2053	4,532,999
PVTPL GUARDIAN LIFE GLOBAL FDG .875% DUE12-10-2025 BEO	5,000,000	0.88	12/10/2025	4,522,953
JPMORGAN CHASE & CO 1.953%-FRN SNR 04/02/32 USD	5,600,000	1.95	2/4/2032	4,522,521
GNMA POOL #MA4382 3.5% 04-20-2047 BEO	4,753,588	3.50	4/20/2047	4,521,338
INTERNATIONAL FIN CORP .75% DUE 10-08-2026	5,000,000	0.75	10/8/2026	4,517,089
PVTPL METROPOLIS TOKYO BD 1.125% 05-20-2026	5,000,000	1.13	5/20/2026	4,515,311
FEDERAL HOME LN MTG CORP DTD 10/27/2020 .8% 10-27-2026	5,000,000	0.80	10/27/2026	4,482,643
FEDERAL HOME LN MTG CORP DTD 10/28/2020 .8% 10-28-2026	5,000,000	0.80	10/28/2026	4,482,160
TORONTO-DOMINION BANK TRANCHE # TR 005561.2% 06-03-2026	5,000,000	1.20	6/3/2026	4,474,738
BANK AMER CORP 3.194% 07-23-2030	5,000,000	3.19	7/23/2030	4,474,014
BERRY GLOBAL INC 1.57% DUE 01-15-2026	4,900,000	1.57	1/15/2026	4,464,420
EMERSON ELECTRIC CO NT 2% 12-21-2028	5,000,000	2.00	12/21/2028	4,457,397
AIR LEASE CORP 1.875%	5,000,000	1.88	8/15/2026	4,441,278
ASIAN DEV BK 2.875% 06-05-2025	4,500,000	2.88	5/6/2025	4,440,150
MINIBISHI UFJ FINL GROUP INC 1.64% 10-13-2027	5,000,000	1.64	10/13/2027	4,431,596
DTE ELEC CO GEN & REF MTG BD SER 2022 3%03-01-2032	5,000,000	3.00	3/1/2032	4,414,646
PANAMA(REP OF) 4.5% SNR 16/04/50 USD200000	5,650,000	4.50	4/16/2050	4,410,006
PVTPL SEALED AIR CORP 1.573% 10-15-2026	5,000,000	1.57	10/15/2026	4,407,629
PACIFICORP 2.7% DUE 09-15-2030	4,969,000	2.70	9/15/2030	4,397,786
FEDERAL HOME LN MTG CORP SER K043 CL A-2 3.062% 12-25-2024	4,500,000	3.06	12/25/2024	4,386,566
SUMITOMO MITSUI FINL GROUP INC 1.402% 09-17-2026	5,000,000	1.40	9/17/2026	4,383,072
COMCAST CORP 3.4% GTD SNR 15/07/2046 USD	5,600,000	3.40	7/15/2046	4,383,020
FEDERAL HOME LN MTG CORP POOL #Q22498 4%10-01-2043 BEO	4,469,252	4.00	10/1/2043	4,381,046
FIDELITY NATL FINL INC NEW SR NT 3.2% 09-17-2051	7,000,000	3.20	9/17/2051	4,378,780
GULF PWR CO 3.3% DUE 05-30-2027	4,500,000	3.30	5/30/2027	4,353,313
HUMANA INC 5.875% DUE 03-01-2033	4,000,000	5.88	3/1/2033	4,323,990
ASIAN DEV BANK 2.5% SNR MTN 02/11/2027 USD	4,500,000	2.50	11/2/2027	4,304,460
FHLMC MULTICLASS SER K106 CLS A1 1.783 10-25-2029	4,777,171	1.78	10/25/2029	4,304,059
FNMA POOL #AZ7821 3.5% 08-01-2045 BEO	4,525,924	3.50	8/1/2045	4,286,276
PHILIP MORRIS INTL FIXED 5.75% DUE 11-17-2032	4,000,000	5.75	11/17/2032	4,283,409
CITIGROUP INC 3.057%-FRN SNR 25/01/33 USD	5,000,000	3.06	1/25/2033	4,259,348
FEDERAL HOME LN MTG CORP POOL #G08750 3%03-01-2047 BEO	4,629,856	3.00	3/1/2047	4,249,579
BLACKSTONE PVT CR 2.625% DUE 12-15-2026	5,000,000	2.63	12/15/2026	4,237,245
BANK AMER CORP 2.687% DUE 04-22-2032	5,000,000	2.69	4/22/2032	4,231,958
UTD TECHNOLOGIES 3.75% DUE 11-01-2046	5,000,000	3.75	11/1/2046	4,210,731
FEDERAL HOME LN MTG CORP 0.892% 25/07/2030 .892% DUE 07-25-2030 BEO	4,846,851	0.89	7/25/2030	4,196,003
AMGEN INC 5.65% 03-02-2053	4,000,000	5.65	3/2/2053	4,181,228
FEDERAL FARM CREDIT 1.55% 07-26-2030	5,000,000	1.55	7/26/2030	4,179,743
DOMINION ENERGY SOUTH CAROLINA INC 1ST MTG BD SER A 2.3% 12-01-2031	5,000,000	2.30	12/1/2031	4,173,681
SANTANDER DR AUTO 1.67% DUE 10-15-2027	4,465,000	1.67	10/15/2027	4,168,147
UNITED MEXICAN STS T NOTE 5.4% DUE 02-09-2028/01-09-2023	4,000,000	5.40	2/9/2028	4,148,045
FNMA POOL #BE5148 3% 02-01-2047 BEO	4,530,365	3.00	2/1/2047	4,146,029
FNMA POOL #MA4696 3.5% 08-01-2042 BEO	4,399,118	3.50	8/1/2042	4,144,504
BANK AMER CORP 2.572% DUE 10-20-2032 BEO	5,000,000	2.57	10/20/2032	4,144,078
INTEL CORP 5.625% 02-10-2043	4,000,000	5.63	2/10/2043	4,130,439
AMGEN INC 5.25% DUE 03-01-2033	4,000,000	5.25	3/2/2033	4,126,716
CITIGROUP INC 2.52% 11-03-2032	5,000,000	2.52	11/3/2032	4,122,096
ASTRAZENECA FINANCE LLC 4.9% DUE 03-03-2030	4,000,000	4.90	3/3/2030	4,106,772
HSBC HOLDINGS PLC 2.871%-FRN SNR 22/11/32 USD	5,000,000	2.87	11/22/2032	4,106,147
SWEDISH EXPT CR CORP SER G MED TERM NTS TRANCHE # TR 8 4.625% DUE 11-28-2025 REG	4,000,000	4.63	11/28/2025	4,103,505
RAYTHEON TECHNOLOGIES CORP NT 1.9% 09-01-2031	5,000,000	1.90	9/1/2031	4,090,368
GOLDMAN SACHS GROUP INC 2.383%	5,000,000	2.38	7/21/2032	4,082,590
INTEL CORP 4.875% 02-10-2026	4,000,000	4.88	2/10/2026	4,076,860
UNITED STATES TREAS NTS 3.875%	4,000,000	3.88	9/30/2029	4,066,049
NEXTERA ENERGY CAP HLDGS INC 4.9% 02-28-2028	4,000,000	4.90	2/28/2028	4,055,213
BANK MONTREAL QUE SUB NT 3.088% 01-10-2037	5,000,000	3.09	1/10/2037	4,053,631
INTL BANK RECON&DV 0.75% SNR 26/08/30 USD1000	5,000,000	0.75	8/26/2030	4,047,669
PLAINS ALL AMER PI 4.65% SNR 15/10/2025 USD	4,000,000	4.65	10/15/2025	4,042,026
NATIONAL BANK OF CANADA 5.25% DUE 01-17-2025	4,000,000	5.25	1/17/2025	4,036,350
UNITED STATES TREAS 2.375%	5,000,000	2.38	2/15/2042	4,035,465
FEDERAL HOME LOAN MORTGAGE CORP 5.2% 01-10-2025	4,000,000	5.20	1/10/2025	4,035,115

PVTPL NEWCREST FIN PTY LTD GTD SR NT 5.75 DUE 11-15-2041 BEO	4,000,000	5.75	11/15/2041	4,031,853
ALLSTATE CORP 3.85% DUE 08-10-2049	5,000,000	3.85	8/10/2049	4,026,750
UNITED STATES TREAS BDS 2.25%	5,000,000	2.25	5/15/2041	4,013,474
PLAINS ALL AMER PI 4.7% SNR 15/06/2044 USD2000	5,000,000	4.70	6/15/2044	3,997,124
PVTPL CONTINENTAL RESOURCES INC 2.875% DUE 04-01-2032 BEO	5,000,000	2.88	4/1/2032	3,954,350
CONTINENTAL RES IN 4.9% GTD SNR 01/06/2044 USD	5,000,000	4.90	6/1/2044	3,952,661
ATHENE GLOBAL FDG MEDIUM TERM SR TRANCHE# TR 00784 2.55% 11-19-2030	5,000,000	2.55	11/19/2030	3,948,338
SEMPRA ENERGY 3.3% 04-01-2025	4,000,000	3.30	4/1/2025	3,937,302
GNMAII POOL #MA4719 3.5% DUE 09-20-2047 REG	4,115,267	3.50	9/20/2047	3,935,785
MORGAN STANLEY 3.217%-FRN SNR 22/04/42 USD	5,000,000	3.22	4/22/2042	3,927,037
MPLX LP SR NT 4.95% 03-14-2052	4,500,000	4.95	3/14/2052	3,922,199
CAPITAL ONE FINANCIAL CORP 5.817% DUE 02-01-2034	4,000,000	5.82	2/1/2034	3,904,063
ORACLE CORP 4% 11-15-2047	5,000,000	4.00	11/15/2047	3,889,476
FEDERAL HOME LN MTG CORP POOL #Q51461 3.5% 10-01-2047 BEO	4,101,192	3.50	10/1/2047	3,887,837
PVTPL PHILLIPS 66 CO 3.55%	4,000,000	3.55	10/1/2026	3,886,079
PVTPL ROGERS COMMUNICATIONS INC 2.95% DUE 03-15-2025	4,000,000	2.95	3/15/2025	3,857,393
FNMA POOL #AS6186 3.5% 11-01-2045 BEO	4,068,515	3.50	11/1/2045	3,854,230
FNMA POOL #AP1652 3.5% 08-01-2042 BEO	4,022,824	3.50	8/1/2042	3,849,752
FREDDIE MAC FR RB5174 3.5% 08-01-2042	4,084,573	3.50	8/1/2042	3,846,753
GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO	5,000,000	3.21	4/22/2042	3,834,875
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 2.202% 03-15-2034 BEO TAXABLE	4,780,000	2.20	3/15/2034	3,821,540
FHLMC MULTICLASS TRANCHE 00750	3,900,000	3.65	2/25/2028	3,817,121
HUMANA INC 8.15% DUE 06-15-2038	3,000,000	8.15	6/15/2038	3,815,494
TENNESSEE VY AUTH GLOBAL PWR BD 2012 SERB 3.5% DUE 12-15-2042 REG	4,438,000	3.50	12/15/2042	3,808,955
BANK AMER CORP 2.482% 09-21-2036	5,000,000	2.48	9/21/2036	3,800,582
ALTRIA GROUP INC 2.45% DUE 02-04-2032	4,800,000	2.45	2/4/2032	3,796,653
FNMA POOL #MA2737 3% DUE 09-01-2046 BEO	4,124,472	3.00	9/1/2046	3,790,778
DTE ELEC CO FIXED 3.25% DUE 04-01-2051	5,000,000	3.25	4/1/2051	3,789,953
WELLS FARGO & CO MEDIUM TERM SR NTS BOOK3.526% 03-24-2028	4,000,000	3.53	3/24/2028	3,776,703
PG&E WILDFIRE FIXED 4.451% DUE	4,000,000	4.45	12/1/2047	3,761,320
FNMA POOL #FM1810 4% 04-01-2034 BEO	3,778,981	4.00	4/1/2034	3,758,680
FNMA POOL #BE2489 3% 02-01-2047 BEO	4,054,966	3.00	2/1/2047	3,718,108
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 3.126% 04-01-2055 BEO TAXABLE	5,000,000	3.13	4/1/2055	3,713,083
LYB INTL FINANCE B 5.25% GTD SNR 15/07/43 USD	4,000,000	5.25	7/15/2043	3,712,790
FNMA POOL #AS7155 3% 05-01-2046 BEO	4,031,208	3.00	5/1/2046	3,709,643
DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050	5,500,000	2.75	4/1/2050	3,709,082
S&P GLOBAL INC 4.75%	3,600,000	4.75	8/1/2028	3,681,357
FEDERAL HOME LN MTG CORP POOL #G08757 3.5% 04-01-2047 BEO	3,869,831	3.50	4/1/2047	3,668,759
PG&E WILDFIRE 4.377% DUE 06-03-2041	4,000,000	4.38	6/3/2041	3,664,508
UNIVERSITY CALIF REVS 3.071% 05-15-2051 BEO TAXABLE	5,000,000	3.07	5/15/2051	3,661,098
GENERAL MOTORS CO 5.2% SNR 01/04/2045 USD	4,200,000	5.20	4/1/2045	3,646,997
WELLS FARGO COML 3.783% DUE 02-15-2048	3,855,000	3.78	2/15/2048	3,634,509
ITALY(REPUBLIC OF) TBOND 3.875% 06/05/2051	5,000,000	3.88	5/6/2051	3,631,142
FNMA POOL #AS5942 4% 10-01-2045 BEO	3,710,245	4.00	10/1/2045	3,629,705
WESTAR ENERGY INC FIXED 3.25%	5,000,000	3.25	9/1/2049	3,629,157
MCKESSON CORP NEW .9% DUE 12-03-2025	4,000,000	0.90	12/3/2025	3,627,670
FNMA POOL #AS7154 3% 05-01-2046 BEO	3,952,529	3.00	5/1/2046	3,627,178
FHLMC GOLD Q33383 3% 05-01-2045	3,917,063	3.00	5/1/2045	3,620,550
FHLMC MULTICLASS FEDERAL HOME LN MTG CORP TRANCHE 00815 0.0% DUE 12-31-2049	3,865,070	2.19	7/25/2029	3,610,319
FNMA POOL #BH5119 3.5% 08-01-2047 BEO	3,799,094	3.50	8/1/2047	3,596,102
SHELL INTL FIN B V 2.375% DUE 11-07-2029	4,000,000	2.38	11/7/2029	3,585,094
GNMAII POOL #MA6286 4.5% DUE 11-20-2049 REG	3,616,531	4.50	11/20/2049	3,577,304
ALABAMA POWER CO 3.125% DUE 07-15-2051 BEO	5,000,000	3.13	7/15/2051	3,576,441
MITSUBISHI UFJ 1.538% DUE 07-20-2027	4,000,000	1.54	7/20/2027	3,552,176
MIZUHO FINL GROUP 1.554% DUE 07-09-2027	4,000,000	1.55	7/9/2027	3,545,582
CMNWTH EDISON 4.35% 1MTG 15/11/45 USD2000	4,000,000	4.35	11/15/2045	3,545,472
EUROPEAN INVT BK 3.875% 03-15-2028	3,500,000	3.88	3/15/2028	3,534,163
PVTPL PRINCIPAL LIFE GLOBAL FDG II 1.25% DUE 08-16-2026 REG	4,000,000	1.25	8/16/2026	3,531,916
MPLX LP 4.7% 04-15-2048	4,100,000	4.70	4/15/2048	3,531,507
TOYOTA AUTO RECEIVABLES 2021-D OWNER TR SR 21-D CL A-4 1.02% 03-15-2027	3,841,000	1.02	3/15/2027	3,510,123
JAPAN BK INTL COOPERATION 1% BDS 27/10/2026 USD 2.25% DUE 11-04-2026 BEO	3,724,000	2.25	11/4/2026	3,509,174
ISRAEL ST 3.375% DUE 01-15-2050 REG	4,550,000	3.38	1/15/2050	3,507,962
RIO TINTO FIN USA LTD 2.75%	5,000,000	2.75	11/2/2051	3,503,887
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041	5,000,000	2.53	11/19/2041	3,497,354
FNMA POOL #AT7415 3.5% 07-01-2043 BEO	3,651,270	3.50	7/1/2043	3,494,136
FHLMC POOL #G08795 3 01-01-2048	3,818,092	3.00	1/1/2048	3,491,818
FNMA POOL #BP1369 3% 03-01-2050	3,842,725	3.00	3/1/2050	3,491,614
PROGRESSIVE CORP 3.95% DUE 03-26-2050	4,100,000	3.95	3/26/2050	3,450,606
TOKYO 3 3/8 06/16/25 3.375% DUE 06-16-2025 BEO	3,500,000	3.38	6/16/2025	3,439,374
TOYOTA AUTO 3.76% DUE 04-15-2027	3,500,000	3.76	4/15/2027	3,437,850
PG&E WILDFIRE 4.263% DUE 06-01-2038	3,500,000	4.26	6/1/2038	3,437,600
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052	3,000,000	6.10	10/15/2052	3,421,804
CITIBANK CC ISSU T 6.15% A/BKD NTS 15/6/39 USD	3,000,000	6.15	6/15/2039	3,419,441
GNMAII POOL #MA5136 3.5%	3,566,864	3.50	4/20/2048	3,398,518
FEDERAL HOME LN MTG CORP POOL #3137F8ZU0.932% 06-25-2030 BEO	3,869,959	0.93	6/25/2030	3,387,190
FED HOME LN MTG 4.5% DUE 06-01-2049	3,378,615	4.50	6/1/2049	3,370,817
ECOLAB INC 2.7% DUE 12-15-2051	5,000,000	2.70	12/15/2051	3,361,651
COLORADO BRDG ENTERPRISE REV 6.078% 12-01-2040 BEO TAXABLE	3,000,000	6.08	12/1/2040	3,353,817
FEDERAL HOME LN MTG CORP GOLD POOL # Q33602 3.0% 05-01-2045	3,613,086	3.00	5/1/2045	3,342,582
MIDAMERICAN ENERGY 3.65% 1MTG 01/08/48 USD2000	4,100,000	3.65	8/1/2048	3,342,422
FNMA POOL #AO4134 3.5% 06-01-2042 BEO	3,486,073	3.50	6/1/2042	3,336,053
CAPITAL ONE MULTI-ASSET EXECUTION TR 2021-2 NT CL A 1.39% 07-15-2030	3,875,000	1.39	7/15/2030	3,328,810
AMAZON COM INC 2.5% SNR 03/06/2050 USD1000	4,850,000	2.50	6/3/2050	3,327,367

FHLMC GOLD Q19738 3.5 06-01-2043	3,463,406	3.50	6/1/2043	3,316,052
FHLMC POOL #SD-8121 2.0% DUE 12-01-2050 REG	3,987,909	2.00	1/1/2051	3,314,722
PVTPL KOMMUNALBANKEN AS 0.5%	3,500,000	0.50	10/21/2024	3,297,512
CMO JPMCC COML MTG SECS TR 2017-JP7 CL A-3 3.3785% 09-15-2050	3,400,000	3.38	9/15/2050	3,296,562
ENERGI ASA SR NT 144A 8.0% DUE	3,000,000	8.00	11/15/2032	3,283,699
FNMA POOL #CA7695 1.5% DUE 11-01-2050 REG	4,163,565	1.50	11/1/2050	3,283,130
ENTERGY ARK LLC 2.65% DUE	5,000,000	2.65	6/15/2051	3,274,226
PVTPL CVS HEALTH CORP 5.926% DUE 01-10-2034	3,248,232	5.93	1/10/2034	3,256,434
BERMUDA GOVT SR NT 144A 3.717% DUE 01-25-2027/11-19-2016 REG	3,357,000	3.72	1/25/2027	3,244,714
B A T CAP CORP 2.726% DUE 03-25-2031	4,000,000	2.73	3/25/2031	3,244,532
FNMA POOL #FN CA1952 4.5% 06-01-2048 REG	3,232,710	4.50	6/1/2048	3,231,139
PVTPL NATIONAL AUSTRALIA BK LTD 2.648% DUE 01-14-2041 BEO	5,000,000	2.65	1/14/2041	3,219,431
SAN JOAQUIN HILLS CAL TRANSN 3.492% 01-15-2050	4,000,000	3.49	1/15/2050	3,213,727
U S BANCORP 5.85%	3,000,000	5.85	10/21/2033	3,211,581
UNITEDHEALTH GROUP 5.35% DUE 02-15-2033	3,000,000	5.35	2/15/2033	3,208,327
ROYAL BK CDA 6% DUE 11-01-2027	3,000,000	6.00	11/1/2027	3,207,478
FNMA POOL #BK3017 2.5% 09-01-2040 USD	3,582,419	2.50	9/1/2040	3,203,355
REALTY INCOME CORP FIXED 5.625% DUE 10-13-2032	3,000,000	5.63	10/13/2032	3,193,995
FNMA POOL #AX2532 3.5% 11-01-2044 BEO	3,329,740	3.50	11/1/2044	3,178,184
FREDDIE MAC FR RB0789 2.5% 03-01-2042	3,573,240	2.50	3/1/2042	3,173,092
RAYTHEON TECH CORP 5.375%	3,000,000	5.38	2/27/2053	3,172,269
FEDERAL HOME LN MTG CORP POOL #ZS2909 4.5% 04-01-2040 BEO	3,129,911	4.50	4/1/2040	3,159,441
EVERGY KANS CENT INC 5.7%	3,000,000	5.70	3/15/2053	3,155,946
DTE ELEC CO	3,000,000	5.40	4/1/2053	3,155,612
NUTRIEN LTD 5.95% DUE 11-07-2025 BEO	3,000,000	5.95	11/7/2025	3,154,874
BOEING CO 3.5% SNR 01/03/2039 USD2000	4,000,000	3.50	3/1/2039	3,151,976
PACIFIC GAS & ELEC CO 6.75%	3,000,000	6.75	1/15/2053	3,147,651
NEW YORK N Y 5.206% 10-01-2031 BEO TAXABLE	2,965,000	5.21	10/1/2031	3,143,192
RAYTHEON TECHNOLOGIES CORP 5.15% 02-27-2033	3,000,000	5.15	2/27/2033	3,136,192
FHLB CONS BD DTD 03/30/2020 2.22 03-30-2035	4,000,000	2.22	3/30/2035	3,128,628
TEXAS INSTRUMENTS INC 4.9%	3,000,000	4.90	3/14/2033	3,127,961
PENSKE TRUCK LEASING CO LP/PTL FIN SR NT144A 5.875% 11-15-2027	3,000,000	5.88	11/15/2027	3,127,264
AMGEN INC 5.75% DUE 03-02-2063	3,000,000	5.75	3/2/2063	3,126,966
ILLUMINA INC 5.75% DUE 12-13-2027	3,000,000	5.75	12/13/2027	3,126,852
PVTPL NESTLE HOLDINGS INC 5.0%	3,000,000	5.00	3/14/2028	3,126,307
IDAHO PWR CO SECD MEDIUM TERM NTS 5.5% 03-15-2053	3,000,000	5.50	3/15/2053	3,125,894
PACIFICORP 5.35% DUE 12-01-2053	3,000,000	5.35	12/1/2053	3,123,381
BLACK HILLS CORP 5.95%	3,000,000	5.95	3/15/2028	3,119,720
ELI LILLY AND CO 4.875% DUE 02-27-2053	3,000,000	4.88	2/27/2053	3,115,351
NUTRIEN LTD 5.9% DUE 11-07-2024 BEO	3,000,000	5.90	11/7/2024	3,112,648
PVTPL KENVUE INC 5.05% 03-22-2028	3,000,000	5.05	3/22/2028	3,104,602
ELI LILLY & CO 4.95% 02-27-2063	3,000,000	4.95	2/27/2063	3,100,224
SAN DIEGO GAS & ELEC CO 5.35%	3,000,000	5.35	4/1/2053	3,098,903
PUBLIC SERVICE CO OF OKLAHOMA 5.25% 01-15-2033	3,000,000	5.25	1/15/2033	3,097,672
PVTPL GE HEALTHCARE HOLDING 5.6% DUE 11-15-2025 BEO	3,000,000	5.60	11/15/2025	3,096,518
PG&E WILDFIRE 4.722% DUE 06-01-2039	3,000,000	4.72	6/1/2039	3,096,376
HSBC HOLDINGS PLC 6.161% 03-09-2029	3,000,000	6.16	3/9/2029	3,095,594
RIO TINTO FIN USA 5% DUE 03-09-2033	3,000,000	5.00	3/9/2033	3,094,769
UNITED PARCEL SERVICE INC 4.875% DUE 03-03-2033	3,000,000	4.88	3/3/2033	3,092,725
ELI LILLY AND CO 4.7% DUE 02-27-2033	3,000,000	4.70	2/27/2033	3,088,657
CVS HEALTH CORP 5.25% 02-21-2033	3,000,000	5.25	2/21/2033	3,077,971
PVTPL GE HEALTHCARE HLDG LLC 5.55% DUE 11-15-2024 BEO	3,000,000	5.55	11/15/2024	3,077,550
PVTPL PROTECTIVE LIFE GLOBAL FDG 5.366% 01-06-2026	3,000,000	5.37	1/6/2026	3,076,375
SABINE PASS 5.75% DUE 05-15-2024	3,000,000	5.75	5/15/2024	3,072,408
KLA CORP 5.25%	3,000,000	5.25	7/15/2062	3,070,012
ALABAMA PWR CO 3.45% DUE 10-01-2049	4,000,000	3.45	10/1/2049	3,067,985
NEXTERA ENERGY CAPITAL HOLDINGS INC 6.051% DUE 03-01-2025	3,000,000	6.05	3/1/2025	3,067,198
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.95% 04-01-2033	3,000,000	4.95	4/1/2033	3,066,946
PVTPL PRIVATE EXPT FDG CORP MEDIUM TERM NTS 5.5% 03-14-2025	3,000,000	5.50	3/14/2025	3,065,915
BP CAP MKTS AMER INC 4.812% DUE 02-13-2033	3,000,000	4.81	2/13/2033	3,064,834
LOUISIANA LOC GOVT ENVRNMNTL FACS & TAX-LA UTILS RESTRTN CORP 5.048% 12-01-2034	3,000,000	5.05	12/1/2034	3,062,002
SANTANDER DR AUTO 1.33% DUE 09-15-2027	3,250,000	1.33	9/15/2027	3,059,458
PUBLIC SERVICE CO OF COLORADO 5.25% 04-01-2053	3,000,000	0.00	4/1/2053	3,055,819
PVTPL KENVUE INC 5.5% 03-22-2025	3,000,000	5.50	3/22/2025	3,054,076
FEDERAL HOME LN MTG CORP DTD 11/22/2022 5.36% 11-22-2024	3,000,000	5.36	11/22/2024	3,052,876
MARATHON PETE CORP 4.7% DUE 05-01-2025 REG	3,000,000	4.70	5/1/2025	3,052,810
NEXTERA ENERGY CAP HLDGS INC 5.0% 02-28-2030	3,000,000	5.00	2/28/2030	3,052,723
BHP BILLITON FIN USA LTD 4.75%	3,000,000	4.75	2/28/2028	3,048,794
GENERAL MTRS CO 5.4% DUE 10-15-2029	3,000,000	5.40	10/15/2029	3,047,432
AMGEN INC 5.711% 03-01-2025	3,000,000	5.25	3/2/2025	3,045,828
CENT AMERN BK ECON 5% DUE 02-09-2026	3,000,000	5.00	2/9/2026	3,045,765
CVS HEALTH CORP PASSTHRU CTF 5.773% DUE 01-10-2033/03-10-2011 BEO SF 06-10-2015	3,005,018	5.77	1/10/2033	3,043,174
HEALTHPEAK PPTYS INC 5.25% DUE	3,000,000	5.25	12/15/2032	3,040,904
PHILIP MORRIS INTL INC 4.875%	3,000,000	4.88	2/13/2026	3,040,154
UNITEDHEALTH GROUP INC 5.2%	3,000,000	5.20	4/15/2063	3,039,085
LLOYDS BANKING GROUP PLC 5.871% 03-06-2029	3,000,000	5.87	3/6/2029	3,036,939
REPUBLIC OF POLAND 5.5% DUE 04-04-2053	3,000,000	0.00	4/4/2053	3,036,000
PVTPL REGAL REKNORD CORP 6.05% DUE 04-15-2028/01-24-2023 BEO	3,000,000	6.05	4/15/2028	3,035,115
FNMA POOL #BQ3355 2.5% DUE 08-01-2035 REG	3,245,062	2.50	8/1/2035	3,034,477
UNITEDHEALTH GROUP INC 5.05%	3,000,000	5.05	4/15/2053	3,033,970
ALLSTATE CORP 5.25% DUE 03-30-2033	3,000,000	5.25	3/30/2033	3,033,562
SOUTHWEST GAS CORP 5.45%	3,000,000	5.45	3/23/2028	3,032,263
HCA INC. 5.375% GTD SNR 01/02/25 USD	3,000,000	5.38	2/1/2025	3,027,536

EXTRA SPACE FIXED 5.7% 04-01-2028	3,000,000	5.70	4/1/2028	3,021,766
DCP MIDSTREAM OPER 5.375% DUE 07-15-2025	3,000,000	5.38	7/15/2025	3,019,098
WISCONSIN PWR & LT CO 4.95%	3,000,000	4.95	4/1/2033	3,019,006
DTE ENERGY CO 4.22% 11-01-2024	3,000,000	4.22	11/1/2024	3,018,974
FEDERAL HOME LOAN MORTGAGE CORP DTD 2/1/2023 5.05% 08-01-2044	3,000,000	5.05	8/1/2024	3,015,797
PHILLIPS 66 4.95% 12-01-2027	3,000,000	4.95	12/1/2027	3,014,535
ESSEX PORTFOLIO L FIXED 1.7% DUE 03-01-2028	3,500,000	1.70	3/1/2028	3,014,137
AMPHENOL CORP NEW 4.75% DUE 03-30-2026	3,000,000	4.75	3/30/2026	3,012,567
STATE STR CORP FLTG RT 4.821% DUE 01-26-2034	3,000,000	4.82	1/26/2034	3,009,574
PROLOGIS L P 5.25% 06-15-2053	3,000,000	5.25	6/15/2053	3,004,225
EVERSOURCE ENERGY 4.2% DUE 06-27-2024	3,000,000	4.20	6/27/2024	3,003,681
MEDTRONIC GLOBAL HLDGS S C A 4.5% 03-30-2033	3,000,000	4.50	3/30/2033	3,003,460
INTERCONTINENTAL EXCHANGE INC 4.35% 06-15-2029	3,000,000	4.35	6/15/2029	3,001,822
TENNESSEE VY AUTH GLOBAL PWR BD 2023 SERA 3.875% 03-15-2028	3,000,000	3.88	3/15/2028	3,001,438
NORTHERN STS PWR CO MINN 1ST MTG BD 3.2%04-01-2052	4,000,000	3.20	4/1/2052	2,997,821
FNMA POOL #FM4084 3% 12-01-2049 BEO	3,298,473	3.00	12/1/2049	2,997,110
MEDTRONIC GLOBAL HLDGS 4.25%	3,000,000	4.25	3/30/2028	2,995,912
FIDELITY NATL INFORMATION SVCS INC 4.5% 07-15-2032	3,000,000	4.50	7/15/2025	2,993,653
FED FARM CR BKS CONS SYSTEMWIDE BDS DTD 4.125% 12-12-2025	3,000,000	4.13	12/12/2025	2,992,830
PVTP NEW YORK LIFE GLOBAL FDG 4.55% 01-28-2033	3,000,000	4.55	1/28/2033	2,991,115
MORGAN STANLEY 4.679% 07-17-2026	3,000,000	4.68	7/17/2026	2,989,320
PARKER-HANNIFIN FIXED 3.65% DUE 06-15-2024	3,000,000	3.65	6/15/2024	2,987,021
BK NEW YORK MELLON FLTG RT 4.414% DUE 07-24-2026	3,000,000	4.41	7/24/2026	2,984,187
UNITEDHEALTH GROUP INC 4.5%	3,000,000	4.50	4/15/2033	2,984,156
NEXTERA ENERGY CAPITAL HLDGS INC 4.255% DUE 09-01-2024 REG	3,000,000	4.26	9/1/2024	2,982,618
AMCOR FLEXIBLES NORTH AMER INC SR NT 4% 05-17-2025	3,000,000	4.00	5/17/2025	2,982,396
GLOBAL PMTS INC 5.3% DUE 08-15-2029	3,000,000	5.30	8/15/2029	2,982,291
PROLOGIS L P 4.75% 06-15-2033	3,000,000	4.75	6/15/2033	2,981,593
KOREA NATL OIL 4.75% DUE 04-03-2026	3,000,000	0.00	4/3/2026	2,981,400
INTER AMERN DEV BK GLOBAL MEDIUM TERM BK3.25% 07-01-2024	3,000,000	3.25	7/1/2024	2,979,870
UNITEDHEALTH GROUP INC SR NT 4.25% 01-15-2029	3,000,000	4.25	1/15/2029	2,979,245
PVTP NORTHWESTERN MUT GLOBAL FDG MEDIUMTERM 4.35% DUE 09-15-2027 BEO	3,000,000	4.35	9/15/2027	2,978,739
INTERCONTINENTAL EXCHANGE INC 4.6% 03-15-2033	3,000,000	4.60	3/15/2033	2,976,953
FNMA POOL #ATS163 3% DUE 05-01-2043 REG	3,213,823	3.00	5/1/2043	2,972,197
FHLMC GOLD Q34307 3% 06-01-2045	3,217,475	3.00	6/1/2045	2,971,925
TAKE-TWO INTERACTIVE SOFTWARE INC 3.55% 04-14-2025	3,000,000	3.55	4/14/2025	2,971,542
GNMA POOL #MA4197 4% 01-20-2047 BEO	3,034,507	4.00	1/20/2047	2,969,741
BARCLAYS PLC 5.304% DUE 08-09-2026 REG	3,000,000	5.30	8/9/2026	2,961,172
REXFORD INDUSTRIAL REALTY INC 5.0% DUE 06-15-2028	3,000,000	5.00	6/15/2028	2,960,480
ORACLE CORP 4.9% 02-06-2033	3,000,000	4.90	2/6/2033	2,960,329
PVTP PRICOA GLOBAL FDG 4.2% DUE 08-28-2025 BEO	3,000,000	4.20	8/28/2025	2,954,886
KOREA DEVELOPMENT BANK 4.25% 09-08-2032 REG	3,000,000	4.25	9/8/2032	2,951,132
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.508% 08-01-2037 BEO TAXABLE	2,815,000	5.51	8/1/2037	2,950,978
FHLMC GOLD 3.5% MBS 01/12/2045	3,098,021	3.50	12/1/2045	2,946,417
KFW USD 2.5% 20/11/2024	3,000,000	2.50	11/20/2024	2,941,581
FHLMC MULTICLASS TRANCHE 2.33999991417 07-25-2026	3,046,816	2.34	7/25/2026	2,940,541
PVTP USAA CAPITAL CORP 3YR NEW ISSUE 3.375% 05-01-2025	3,000,000	3.38	5/1/2025	2,938,776
U S BANCORP MEDIUM VAR RT 4.839% DUE 02-01-2034	3,000,000	4.84	2/1/2034	2,935,171
GNMA POOL #720065 4.5% 06-15-2039 BEO	2,885,860	4.50	6/15/2039	2,925,219
COOPERATIVE RABOB 4.375% GTD SUB 04/08/25 USD	3,000,000	4.38	8/4/2025	2,921,880
META PLATFORMS INC 3.5% SNR 15/08/2027 USD1000	3,000,000	3.50	8/15/2027	2,910,091
PVTP CSL FINANCE PLC 4.625% DUE 04-27-2042/04-27-2022 BEO	3,000,000	4.63	4/27/2042	2,906,807
GNMAII POOL #AF5098 4 DUE	2,951,104	4.00	8/20/2043	2,905,443
HALEON UK CAPITAL PLC	3,000,000	3.13	3/24/2025	2,901,601
FNMA POOL #AB4302 3.5% 01-01-2042 BEO	3,028,085	3.50	1/1/2042	2,897,749
FHLMC 4% MBS 01/11/44 USD POOL #V81429 411-01-2044	2,943,330	4.00	11/1/2044	2,882,505
ORACLE CORP 5.55%	3,000,000	5.55	2/6/2053	2,880,961
BOEING CO 3.1% DUE 05-01-2026	3,000,000	3.10	5/1/2026	2,880,247
JAPAN BK INT COOP 0.5% GTD SNR	3,000,000	0.50	4/15/2024	2,878,488
PVTP PRINCIPAL LIFE GLOBAL FDG II GLOBAL MEDI .75% DUE 04-12-2024 REG	3,000,000	0.75	4/12/2024	2,878,094
PORT AUTH N Y & N J 3.175% 07-15-2060 BEO TAXABLE	4,000,000	3.18	7/15/2060	2,871,660
HSBC HLDGS PLC 2.633% DUE 11-07-2025	3,000,000	2.63	11/7/2025	2,870,071
ISRAEL(STATE OF) 4.5% DUE 01-17-2033 REG	2,856,000	4.50	1/17/2033	2,867,417
FNMA POOL #AS2329 4% 05-01-2044 BEO	2,914,176	4.00	5/1/2044	2,856,349
PANAMA(REP OF) 3.75% 16/03/2025	2,920,000	3.75	3/16/2025	2,848,419
PROTECTIVE LIFE .781% DUE 07-05-2024	3,000,000	0.78	7/5/2024	2,847,381
JAPAN FIN ORGANIZATION FOR 1.5% 01-27-2025	3,000,000	1.50	1/27/2025	2,845,716
FANNIE MAE 4.0% 01/09/2049 4% 09-01-2049	2,933,113	4.00	9/1/2049	2,844,840
GLOBAL PMTS INC 1.5% 11-15-2024	3,000,000	1.50	11/15/2024	2,843,074
CDN PAC RY CO NEW FIXED 1.35% DUE 12-02-2024	3,000,000	1.35	12/2/2024	2,839,892
HSBC HLDGS PLC .976% DUE 05-19-2025 REG	3,000,000	0.98	5/24/2025	2,833,597
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052	3,200,000	4.45	8/15/2052	2,832,869
PHILIPPINES(REP OF 3.7% SNR 02/02/2042 USD1000	3,450,000	3.70	2/2/2042	2,832,632
PSP CAP INC GTD MEDIUM TERM SR NTS .5% 09-15-2024	3,000,000	0.50	9/15/2024	2,831,549
AERCAP IRELAND CAP/GLOBA 1.65% DUE 10-29-2024 BEO	3,000,000	1.65	10/29/2024	2,827,257
BLACK HILLS CORP 1.037% DUE 08-23-2024 BEO	3,000,000	1.04	8/23/2024	2,825,654
EQUIFAX INC FIXED 2.6% DUE 12-15-2025	3,000,000	2.60	12/15/2025	2,818,976
AERCAP IRELAND CAP/GLOBA 1.75% DUE 10-29-2024 BEO	3,000,000	1.75	10/29/2024	2,817,064
MITSUBISHI UFJ FINL GROUP INC .962% DUE 10-11-2025 REG	3,000,000	0.96	10/11/2025	2,807,636
FNMA POOL #MA3148 3.5% 10-01-2047 BEO	2,960,193	3.50	10/1/2047	2,798,919
FEDERAL HOME LN MTG CORP POOL #Q10262 3.5% 08-01-2042 BEO	2,918,392	3.50	8/1/2042	2,795,798
3M CO FIXED 3.625% 10-15-2047	3,500,000	3.63	10/15/2047	2,794,084
LIBERTY MUT GROUP INC SR NT 144A 3.951% 10-15-2050	3,600,000	3.95	10/15/2050	2,792,337

FORD MOTOR CREDIT 2025 NEW ISSUE F 2.3% 02-10-2025	3,000,000	2.30	2/10/2025	2,789,855
FEDERAL HOME LN BKS 2.01% 02-17-2027	3,000,000	2.01	2/17/2027	2,788,726
GEORGIA-PAC LLC 1.75% DUE 09-30-2025	3,000,000	1.75	9/30/2025	2,778,076
CMO MORGAN STANLEY BK TR SER 2016-C29 CL A-3 3.058% 05-15-2049 REG	2,950,545	3.06	5/15/2049	2,772,566
ASIAN DEV BK 1.0% DUE 04-14-2026 BEO	3,000,000	1.00	4/14/2026	2,766,177
ORACLE CORP 3.6% DUE 04-01-2050 REG	3,800,000	3.60	4/1/2050	2,763,719
FEDERAL HOME LN MTG CORP POOL #Q28421 3.5% 09-01-2044 BEO	2,902,089	3.50	9/1/2044	2,758,533
ASTRAZENECA FIN FIXED 1.2% DUE	3,000,000	1.20	5/28/2026	2,744,291
BANK OF AMERICA CORPORATION 2.551% DUE 02-04-2028 BEO	3,000,000	2.55	2/4/2028	2,740,899
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.4% 05-01-2030	3,000,000	3.40	5/1/2030	2,740,123
S&P GLOBAL INC 2.7%	3,000,000	2.70	3/1/2029	2,736,107
PVTPL SOUTH32 TREAS LTD 0% DUE	3,000,000	4.35	4/14/2032	2,735,491
PACIFIC GAS & ELEC CO 3.3% DUE 12-01-2027	3,000,000	3.30	12/1/2027	2,734,448
FHLMC POOL #ZA6388 4.5% 02-01-2049	2,733,116	4.50	2/1/2049	2,733,147
GNMAII POOL #MA6656 SER 2050 3% DUE 05-20-2050 REG	2,958,711	3.00	5/20/2050	2,724,044
ROYALTY PHARMA PLC SR NT 1.2% 09-02-2025	3,000,000	1.20	9/2/2025	2,722,870
DCP MIDSTREAM OPER FIXED 5.125% 05-15-2029	2,712,000	5.13	5/15/2029	2,722,253
CARDINAL HLTH INC 4.9% DUE 09-15-2045	3,000,000	4.90	9/15/2045	2,721,732
BROWN & BROWN INC 2.375% DUE 03-15-2031	3,400,000	2.38	3/15/2031	2,721,333
FED HOME LN MTG 2.425% DUE 08-25-2029	3,000,000	2.43	8/25/2029	2,711,932
PVTPL SILGAN HLDGS INC SR SECD NT 144A 1.4% DUE 04-01-2026/02-10-2021 BEO	3,000,000	1.40	4/1/2026	2,710,822
PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO SR NT 144A 1.2 DUE 11-15-2025 BEO	3,000,000	1.20	11/15/2025	2,709,440
MORGAN STANLEY 1.593%-FRN SNR 04/05/27 USD	3,000,000	1.59	5/4/2027	2,708,002
PVTPL KOREA NATL OIL CORP GLOBAL 1.25% DUE 04-07-2026 REG	3,000,000	1.25	4/7/2026	2,706,378
ORACLE CORP FIXED 2.95% DUE 04-01-2030	3,000,000	2.95	4/1/2030	2,693,112
CMO 3650R 2021-PF1 COML MTG TR SR 21-PF1CL A5 2.604% 11-15-2054	3,300,000	2.52	11/15/2054	2,690,838
PVTPL CONTINENTAL RESOURCES 2.268% 11-15-2026	3,000,000	2.27	11/15/2026	2,689,997
DUKE ENERGY IND LLC 3.25% DUE 10-01-2049	3,585,000	3.25	10/1/2049	2,679,223
FEDERAL HOME LN MTG CORP MULTICLASS SER K147 CL A1 VAR RT 02-25-2032	2,790,316	3.39	2/25/2032	2,678,609
FIDELITY NATIONAL INFORMATION SERVICES INC 1.15% DUE 03-01-2026 BEO	3,000,000	1.15	3/1/2026	2,672,093
GLOBAL PMTS INC 2.15% 01-15-2027	3,000,000	2.15	1/15/2027	2,670,360
BANK AMER CORP FIXED 4.078%	3,000,000	4.08	4/23/2040	2,662,070
HSBC HLDGS PLC 1.589% DUE 05-24-2027 REG	3,000,000	1.59	5/24/2027	2,660,825
BAT CAPITAL CORP 3.462%	3,000,000	3.46	9/6/2029	2,659,585
VMWARE INC 1.4% 08-15-2026	3,000,000	1.40	8/15/2026	2,658,710
SANTANDER UK GROUP HLDGS PLC 2.469% DUE 01-11-2028 BEO	3,000,000	2.47	1/11/2028	2,654,811
UNIVERSAL HEALTH SVCS INC SR SECD NT 1.65% 09-01-2026	3,000,000	1.65	9/1/2026	2,643,647
FNMA POOL #AO2139 4% 05-01-2042 BEO	2,688,881	4.00	5/1/2042	2,640,510
BERKSHIRE HATHAWAY ENERGY CO 4.25% DUE 10-15-2050	3,000,000	4.25	10/15/2050	2,638,103
SAN DIEGO GAS & ELEC CO 3.0% 03-15-2032	3,000,000	3.00	3/15/2032	2,632,282
SANTANDER UK GROUP HLDGS PLC NT FXD/FLTG1.673% 06-14-2027	3,000,000	1.67	6/14/2027	2,626,018
MORGAN STANLEY BK AMER MERRILL LYNCH TRUST SR 2016-C29 CL C FLTG DUE 05-15-2049	3,000,000	4.88	5/15/2049	2,625,725
GNMA POOL #733663 4.5% 05-15-2040 BEO	2,596,126	4.50	5/15/2040	2,624,312
BANCO SANTANDER SA FORMERLY BANCO SR NONPFD FIXED-FIXED RATE 1.722% 09-14-2027	3,000,000	1.72	9/14/2027	2,620,844
INTER-AMER DEV BK 0.625% SNR 16/09/27 USD764	3,000,000	0.63	9/16/2027	2,617,306
UNITED MEXICAN STS T BND 3.771% 24/05/2061	3,800,000	3.77	5/24/2061	2,613,698
FNMA POOL #AW5464 4% 08-01-2044 BEO	2,660,286	4.00	8/1/2044	2,608,317
ROYALTY PHARMA PLC SR NT 1.75%	3,000,000	1.75	9/2/2027	2,604,088
ANGLO AMERN CAP PLC 2.25% 03-17-2028	3,000,000	2.25	3/17/2028	2,598,691
MASSACHUSETTS MUT LIFE INS CO 5.672% 12-01-2052	2,500,000	5.67	12/1/2052	2,596,963
CENTERPOINT ENERGY HOUSTON ELEC LLC GENERAL MTG BD SER AE 2.35% 04-01-2031	3,000,000	2.35	4/1/2031	2,593,741
SUN CMNTYS OPER LTD PARTNERSHIP SR NT 2.3% 11-01-2028	3,000,000	2.30	11/1/2028	2,588,952
FEDERAL NATIONAL MORTGAGE ASSOC 2% 03-01-2051	3,098,643	2.00	3/1/2051	2,574,153
B A T CAP CORP 2.259% DUE 03-25-2028	3,000,000	2.26	3/25/2028	2,573,335
LOUISIANA LOC GOVT ENVRNMNTL FACS & TAX-LA UTILS RESTRTN CORP 5.198% 12-01-2039	2,500,000	5.20	12/1/2039	2,570,470
QATAR PETE BD 144A 2.25% 07-12-2031	3,000,000	2.25	7/12/2031	2,560,981
FHLMC MULTICLASS 3.563% DUE 01-25-2029 REG	2,640,000	3.56	1/25/2029	2,560,914
PERU(REP OF) 3.3% SNR 11/03/2041 USD1000	3,411,000	3.30	3/11/2041	2,560,210
VERIZON FIXED 2.55% DUE 03-21-2031	3,000,000	2.55	3/21/2031	2,557,960
VONTIER CORP 2.4% 04-01-2028	3,000,000	2.40	4/1/2028	2,557,170
BRISTOL-MYERS SQUIBB CO 3.55%	3,000,000	3.55	3/15/2042	2,556,423
TECK RES LTD 5.2 DUE	2,777,000	5.20	3/1/2042	2,548,698
FEDERAL HOME LOAN MORTGAGE CORP 1.5% 10-01-2051	3,226,960	1.50	10/1/2051	2,538,904
FNMA POOL #AT4253 3% DUE 06-01-2043 REG	2,743,507	3.00	6/1/2043	2,537,082
PVTPL CREDIT SUISSE GROUP AG 1.305% DUE 02-02-2027/02-02-2021 BEO	3,000,000	0.00	2/2/2027	2,531,636
ONTARIO(PROV OF) 1.6% SNR 25/02/2031 USD1000	3,000,000	1.60	2/25/2031	2,526,665
FNMA POOL #AT2315 3% DUE 05-01-2043 REG	2,717,497	3.00	5/1/2043	2,513,022
CVS HEALTH CORP 6.943% DUE	2,408,558	6.94	1/10/2030	2,493,050
HSBC HOLDINGS PLC 5.402% DUE	2,500,000	5.40	8/11/2033	2,489,770
EXPORT-IMPORT BK KOREA 2.125% 18/01/2032	3,000,000	2.13	1/18/2032	2,484,904
UTD AUTO CR 2.61% DUE 06-10-2027	2,545,000	2.61	6/10/2027	2,484,253
FANNIE MAE 4.0% 01/02/2049 4% 02-01-2049	2,558,535	4.00	2/1/2049	2,483,828
HSBC HLDGS PLC 2.804% DUE 05-24-2032 REG	3,000,000	2.80	5/24/2032	2,479,486
FEDERAL HOME LOAN MORTGAGE CORP 4% 05-01-2049	2,546,135	4.00	5/1/2049	2,473,500
ORACLE CORP 4% SNR 15/07/2046 USD2000	3,205,000	4.00	7/15/2046	2,472,182
UNION ELEC CO 2.15% DUE 03-15-2032	3,000,000	2.15	3/15/2032	2,458,705
TENN VALLEY AUTHORITY 1.5% 09-15-2031	3,000,000	1.50	9/15/2031	2,448,270
CARMAX AUTO OWNER FIXED 2.6% DUE 09-15-2025	2,500,000	2.60	9/15/2025	2,443,267
UNIV CALIF REGTS MED CTR POOLED REV 4.132% DUE 05-15-2032 REG	2,500,000	4.13	5/15/2032	2,440,160
GNMAII POOL #MA4720 SER 2047 4% DUE 09-20-2047 REG	2,482,525	4.00	9/20/2047	2,437,993
ONTARIO TEACHERS FIN TR GTD SR NT 144A 3C7 1.25% DUE 09-27-2030 BEO	3,000,000	1.25	9/27/2030	2,436,994
JAPAN BK INT COOP 1.25% GTD SNR 21/01/31USD	3,000,000	1.25	1/21/2031	2,433,710
BK OF AMERICA CORP 2.299%-FRN SNR 21/07/32 USD	3,000,000	2.30	7/21/2032	2,431,103

CMO MORGAN STANLEY CAP I TR SER 2016-UBS11 CL AS 2.984% 08-15-2049	2,700,000	2.98	8/15/2049	2,429,798
GENERAL MTRS FINL CO INC 2.7% DUE 06-10-2031 BEO	3,000,000	2.70	6/10/2031	2,428,226
FED HOME LN MTG 1.938% DUE 10-25-2029	2,621,699	1.94	10/25/2029	2,422,438
FEDERAL HOME LN MTG CORP SER K097 CL A2 2.508% DUE 07-25-2029	2,650,000	2.51	7/25/2029	2,409,662
EXETER AUTOMOBILE 1.08% DUE 11-16-2026	2,525,000	1.08	11/16/2026	2,399,578
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO	3,000,000	3.05	5/15/2041	2,399,287
GNMAII POOL #766711 4.0%	2,417,954	4.00	5/20/2042	2,395,483
MEXICO(UTD MEX ST) 4.35% SNR 15/01/2047 USD	3,000,000	4.35	1/15/2047	2,395,402
HUNTSMAN INTL LLC 4.5% 01/05/2029	2,500,000	4.50	5/1/2029	2,394,521
DTE ELEC CO 3.65% DUE 03-01-2052 BEO	3,000,000	3.65	3/1/2052	2,394,331
MUNICIPAL ELEC AUTH GA 6.655% 04-01-2057BEO TAXABLE	2,101,000	6.66	4/1/2057	2,393,898
WESTPAC BKG CORP NT 3.02% 11-18-2036	3,000,000	3.02	11/18/2036	2,384,058
BURL NORTHN SANTA 4.95% DUE 09-15-2041	2,400,000	4.95	9/15/2041	2,380,940
TRITON CONTAINER INTL LTD / TAL 3.25% 03-15-2032	3,000,000	3.25	3/15/2032	2,371,432
FNMA POOL #AXS316 4.5% 01-01-2042 BEO	2,348,347	4.50	1/1/2042	2,370,523
UNIVERSAL HEALTH SVCS INC SR SECD NT 2.65% 01-15-2032	3,000,000	2.65	1/15/2032	2,357,174
SOUTHN CAL GAS CO FIXED 6.35% DUE 11-15-2052	2,000,000	6.35	11/15/2052	2,351,670
FNMA POOL #AS5782 4% 09-01-2045 BEO	2,393,040	4.00	9/1/2045	2,341,107
SHELL INTL FIN B V 2.875% DUE 11-26-2041	3,000,000	2.88	11/26/2041	2,332,880
AMERICREDIT 2.58% DUE 09-18-2025	2,365,000	2.58	9/18/2025	2,291,463
UNITEDHEALTH GRP 3.25% SNR 15/05/51 USD1000	3,000,000	3.25	5/15/2051	2,290,829
DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041	3,000,000	3.30	6/15/2041	2,288,770
BERMUDA GOVT 3.375% 08-20-2050	3,200,000	3.38	8/20/2050	2,287,262
UTD AIRLS 2020-1A 5.875% DUE 04-15-2029	2,263,600	5.88	4/15/2029	2,284,842
PVTP GE HEALTHCARE HOLDING 6.377% 11-22-2052	2,000,000	6.38	11/22/2052	2,281,875
FEDERAL HOME LN MTG CORP POOL #58-8126 1% DUE 10-01-2036 REG	2,641,407	1.00	11/1/2036	2,270,945
HYDRO-QUEBEC 8.05 DEB DUE 07-07-2024 REGPUTABLE 7-7-06 @100	2,141,000	8.05	7/7/2024	2,265,912
UNITED AIRLINES 2019-1A 2.7%	2,653,573	2.70	11/1/2033	2,264,791
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053	2,000,000	5.88	2/15/2053	2,262,594
EUROPEAN INVNT BK .75% 10-26-2026	2,500,000	0.75	10/26/2026	2,255,570
EXPEDIA GROUP INC SR NT 2.95% 03-15-2031	2,696,000	2.95	3/15/2031	2,253,334
GILEAD SCIENCES INC 2.6% DUE	3,000,000	2.60	10/1/2040	2,251,240
DR AUTO 3.05% DUE 05-15-2028	2,300,000	3.05	5/15/2028	2,249,607
ASIAN DEV BANK 1.5% MTN 20/01/2027 USD	2,434,000	1.50	1/20/2027	2,244,643
FNMA POOL #BU0223 1.5% DUE 08-01-2051 REG	2,843,469	1.50	8/1/2051	2,238,512
MERCK & CO INC NEW 2.35% DUE 06-24-2040	3,000,000	2.35	6/24/2040	2,227,001
TENNESSEE VY AUTH TENNESSEE VALLEY 5.5% DUE 06-15-2038 BEO	2,000,000	5.50	6/15/2038	2,225,344
EDISON INTL 6.95% DUE 11-15-2029	2,000,000	6.95	11/15/2029	2,218,158
AT&T INC 3.55% DUE 09-15-2055	3,077,000	3.55	9/15/2055	2,213,743
SHELL INTL FIN B V 3% DUE 11-26-2051	3,000,000	3.00	11/26/2051	2,192,552
BARCLAYS PLC RESETTING SR NT CALL NT FXD3.33% 11-24-2042	3,000,000	3.33	11/24/2042	2,188,206
PANAMA REP 4.5%	3,000,000	4.50	1/19/2063	2,185,666
FNMA POOL #AT5897 3% DUE 06-01-2043 REG	2,361,083	3.00	6/1/2043	2,185,101
MICRON TECH INC FIXED 6.75% DUE 11-01-2029	2,000,000	6.75	11/1/2029	2,181,128
MIAMI-DADE CNTY FLA WTR & SWR REV 3.49% 10-01-2042 BEO TAXABLE	2,590,000	3.49	10/1/2042	2,179,103
CMO BANK SR 19-BN22 CL A3 2.726% 11-15-2062	2,500,000	2.73	11/15/2062	2,165,316
REPUBLIC OF PHILIPPINES 4.2% DUE 03-29-2047 REG	2,500,000	4.20	3/29/2047	2,155,308
FNMA POOL #AS6191 3.5% 11-01-2045 BEO	2,264,850	3.50	11/1/2045	2,144,919
PECO ENERGY CO 1ST & REF MTG BD 3.05% 03-15-2051	3,000,000	3.05	3/15/2051	2,133,149
FNMA POOL #AT4273 3% 06-01-2043 BEO	2,305,153	3.00	6/1/2043	2,131,705
FNMA POOL #MA3278 4.5% 02-01-2048 BEO	2,130,944	4.50	2/1/2048	2,123,797
CMO BANK 2019-BNK17 CL A4 3.714% 04-15-2052	2,280,000	3.71	4/15/2052	2,119,833
TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041	2,000,000	5.17	4/1/2041	2,118,289
TEXAS INSTRS INC FIXED 5% 03-14-2053	2,000,000	5.00	3/14/2053	2,114,243
EQT CORP 3.9% 01/10/2027	2,200,000	3.90	10/1/2027	2,110,724
DUKE ENERGY OHIO INC 5.65%	2,000,000	5.65	4/1/2053	2,100,015
WASTE CONNECTIONS 3.5% SNR 01/05/2029 USD2000	2,214,000	3.50	5/1/2029	2,097,721
CMO BBCMS MTG TR 2020-C8 SR 20C8 CL A5 1.97% 10-15-2053	2,580,000	2.04	10/15/2053	2,087,643
FLEX LTD FIXED 6% DUE 01-15-2028	2,000,000	6.00	1/15/2028	2,087,084
DUKE ENERGY PROGRESS LLC 5.25%	2,000,000	5.25	3/15/2033	2,084,496
FNMA POOL #MA4095 2% 08-01-2035 BEO	2,297,901	2.00	8/1/2035	2,082,740
PACIFIC GAS & ELEC CO 6.15% DUE 01-15-2033	2,000,000	6.15	1/15/2033	2,081,644
FHLMC GOLD Q31353 Q3 3.5% 02-01-2045	2,184,063	3.50	2/1/2045	2,077,376
KENVUE INC 5.2% 03-22-2063	2,000,000	5.20	3/22/2063	2,075,002
INTEL CORP 5.9% SNR 10/02/2063 USD1000	2,000,000	5.90	2/10/2063	2,074,773
SOUTHERN CO FIXED 5.15% DUE 10-06-2025	2,000,000	5.15	10/6/2025	2,074,478
FEDERAL HOME LN MTG CORP SER K118 CL A2 09-25-2030	2,500,000	1.49	9/25/2030	2,072,860
FEDERAL HOME LN MTG CORP POOL #G08614 3%11-01-2044 BEO	2,238,717	3.00	11/1/2044	2,072,453
DUKE ENERGY PROGRESS LLC 5.35%	2,000,000	5.35	3/15/2053	2,070,126
PUGET SOUND ENERGY INC	2,000,000	5.64	4/15/2041	2,069,232
KENVUE INC 5.1% 03-22-2043	2,000,000	5.10	3/22/2043	2,066,349
FHLMC MULTICLASS SER K115 CL A2 1.383% DUE 06-25-2030 REG	2,500,000	1.38	6/25/2030	2,065,796
GNMA POOL #MA3873 3% 08-20-2046 BEO	2,224,167	3.00	8/20/2046	2,064,431
TENNESSEE VY AUTH TENN VALLEY AUTH 4.875% DUE 01-15-2048 REG	2,000,000	4.88	1/15/2048	2,064,016
PVTP KENVUE INC 5.05% 03-22-2053	2,000,000	5.05	3/22/2053	2,063,934
ENERGY TRANSFER LP 5.55% DUE 02-15-2028 BEO	2,000,000	5.55	2/15/2028	2,063,517
KENVUE INC 5% 03-22-2030	2,000,000	5.00	3/22/2030	2,062,859
ELEVANCE HEALTH INC 5.35% DUE 10-15-2025BEO	2,000,000	5.35	10/15/2025	2,061,255
TEXAS NAT GAS SECURITIZATION FIN CORP RE0.0% SER 23-1 CL A1 04-01-2035	2,000,000	5.10	4/1/2035	2,056,993
AID-ISRAEL 5.5%	2,000,000	5.50	4/26/2024	2,056,925
PVTP KENVUE INC 5.35% DUE 03-22-2026	2,000,000	5.35	3/22/2026	2,055,100
OKLAHOMA GAS & ELEC CO 5.6%	2,000,000	0.00	4/1/2053	2,054,762
LEIDOS INC 5.75% 03-15-2033	2,000,000	5.75	3/15/2033	2,054,186

EQT CORPORATION 5.678%	2,000,000	5.68	10/1/2025	2,049,838
PVTPL EVERGY MISSOURI WEST INC 5.15% DUE12-15-2027 BEO	2,000,000	5.15	12/15/2027	2,048,705
AIR LEASE CORP MED 5.85% 15/12/2027	2,000,000	5.85	12/15/2027	2,048,249
MIDAMERICAN ENERGY CO 2.7%	3,000,000	2.70	8/1/2052	2,044,738
FED FARM CR BKS CONS SYSTEMWIDE BDS DTD 5.3% 10-19-2026	2,000,000	5.30	10/19/2026	2,038,926
REPUBLIC SERVICES INC 5.0% DUE	2,000,000	5.00	4/1/2034	2,038,482
ENERGY TRANSFER 5.95 DUE 10-01-2043	2,065,000	5.95	10/1/2043	2,037,349
MORGAN STANLEY 5.123% DUE 02-01-2029	2,000,000	5.12	2/1/2029	2,036,380
FEDERAL HOME LN MTG CORP DTD 11/15/2022 5.31% 11-15-2024	2,000,000	5.31	11/15/2024	2,036,052
CVS HLTH CORP CDR FIXED 5% DUE	2,000,000	5.00	2/20/2026	2,033,233
MITSUBISHI UFJ FINL GROUP INC 5.422% 02-22-2029	2,000,000	5.42	2/22/2029	2,030,515
EXPORT IMPORT BK KOREA 4.875%	2,000,000	4.88	1/11/2026	2,030,163
PHILIPPINES REP 4.625% 07-17-2028	2,000,000	4.63	7/17/2028	2,029,119
WESTERN MIDSTREAM OPERATING LP 6.15% 04-01-2033	2,000,000	0.00	4/1/2033	2,027,122
CROWN CASTLE INC 5.2% SNR 15/02/2049 USD2000	2,155,000	5.20	2/15/2049	2,025,860
PVTPL CDP FINL INC 4.5% 02-13-2026	2,000,000	4.50	2/13/2026	2,024,579
NATL RURAL UTILS FIXED 4.8% DUE 03-15-2028	2,000,000	4.80	3/15/2028	2,023,525
FNMA POOL #AS3907 4% 11-01-2044 BEO	2,065,595	4.00	11/1/2044	2,020,766
WELLS FARGO COML FLTG RT 3.767% DUE 07-15-2058	2,100,000	3.77	7/15/2058	2,019,877
BP CAP MKTS AMER INC SR GTD NT 2.721% 01-12-2032	2,300,000	2.72	1/12/2032	2,019,108
LOUISIANA LOC GOVT ENVIRONMENTAL FACS & MUNI 5.081% DUE 06-01-2031	2,000,000	5.08	6/1/2031	2,017,306
SOUTHWESTERN ELEC PWR CO 5.3%	2,000,000	5.30	4/1/2033	2,015,313
GNMA POOL #MA5984 3% 06-20-2049 BEO	2,179,033	3.00	6/20/2049	2,013,440
SER 2018-CLS GS10 VAR RT DUE 07-10-2051	2,250,000	4.51	7/10/2051	2,013,312
DEUTSCHE BK AG N Y 6.72%-FRN 18/01/2029 USD	2,000,000	6.72	1/18/2029	2,013,275
GENERAL MOTORS CO 5.6% DUE 10-15-2032 BEO	2,000,000	5.60	10/15/2032	2,009,852
FEDERAL HOME LN MTG CORP DTD 3/7/2023 5.65% 03-07-2025	2,000,000	5.65	3/7/2025	2,009,574
NATIONAL RURAL UTILITIES COOP FIN 4.45% 03-13-2026	2,000,000	4.45	3/13/2026	2,009,316
PIONEER NATURAL RESOURCES 5.1% DUE 03-29-2026	2,000,000	5.10	3/29/2026	2,009,150
NXP B V/NXP FDG LLC/NXP USA INC 4.4% DUE06-01-2027 BEO	2,000,000	4.40	6/1/2027	2,005,081
FEDERAL HOME LOAN MORTGAGE CORP POOL #QA5408 2.5% 12-01-2049 BEO	2,313,245	2.50	12/1/2049	2,004,113
WEC ENERGY GROUP INC 5.0% DUE 09-27-2025BEO	2,000,000	5.00	9/27/2025	2,001,882
PVTPL NTT FIN CORP SR NT 144A 4.372% DUE07-27-2027/07-27-2022 BEO	2,000,000	4.37	7/27/2027	1,997,603
PVTPL NTT FIN CORP SR NT 144A 4.142% DUE07-26-2024 BEO	2,000,000	4.14	7/26/2024	1,996,550
PNC FINL SVCS GROUP INC 5.068% DUE 01-24-2034	2,000,000	5.07	1/24/2034	1,991,888
REALTY INCOME CORP FIXED 4.85% DUE 03-15-2030	2,000,000	4.85	3/15/2030	1,991,533
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG	2,405,000	3.88	10/15/2047	1,990,781
BOEING CO 2.25% DUE 06-15-2026	2,150,000	2.25	6/15/2026	1,990,580
PVTPL NTT FINANCE CORP 4.239% DUE 07-25-2025 BEO	2,000,000	4.24	7/25/2025	1,987,883
GNMA POOL #MA5764 4.5% 02-20-2049 BEO	1,987,996	4.50	2/20/2049	1,987,499
CSL FIN PLC GTD SR NT 144A 3.85% 04-27-2027	2,000,000	3.85	4/27/2027	1,982,182
B A T CAP CORP 4.906% DUE 04-02-2030 REG	2,000,000	4.91	4/2/2030	1,980,032
BARCLAYS PLC 3.932% SNR 07/05/2025 USD	2,000,000	3.93	5/7/2025	1,977,115
BARCLAYS PLC 5.746% DUE 08-09-2033	2,000,000	5.75	8/9/2033	1,975,885
BK NEW YORK MELLON 4.596% DUE 07-26-2030	2,000,000	4.60	7/26/2030	1,972,996
FNMA POOL #FM5110 4% 10-01-2034 BEO	1,986,359	4.00	10/1/2034	1,972,126
PVTPL KOMMUNINVEST I SVERIGE AKTIEBOLAG PUBL M 2.875% DUE 07-03-2024 BEO	2,000,000	2.88	7/3/2024	1,971,090
ANHEUSER-BUSCH 4.9% DUE 02-01-2046	2,000,000	4.90	2/1/2046	1,970,597
TRUIST FINL CORP VAR RT 5.122% DUE 01-26-2034	2,000,000	5.12	1/26/2034	1,968,885
CAPITAL ONE FINANCIAL CORP 5.468% DUE 02-01-2029	2,000,000	5.47	2/1/2029	1,967,371
GNMA POOL #MA5877 4.5% DUE 04-20-2049 REG	1,966,722	4.50	4/20/2049	1,966,230
CSL FINANCE PLC CSLAU 4.05 04/27/29 4.05% 04-27-2029	2,000,000	4.05	4/27/2029	1,964,215
INDONESIA(REP OF) 4.35% SNR 11/01/2048 USD	2,200,000	4.35	1/11/2048	1,963,052
FNMA POOL #MA3501 5% 10-01-2048 BEO	1,936,670	5.00	10/1/2048	1,961,755
BA CR CARD TR SR 22-A1 CL A1 3.53% DUE 11-15-2027 REG	2,000,000	3.53	11/15/2027	1,957,370
MA ST SCH BLDG AUTH DEDICATEDSALES TX REV 3.395 10-15-2040 BEO TAXABLE	2,285,000	3.40	10/15/2040	1,953,041
PUBLIC SERVICE COLORADO 4.1% DUE 06-01-2032 BEO	2,000,000	4.10	6/1/2032	1,950,933
ORACLE CORP 2.95% DUE 05-15-2025	2,000,000	2.95	5/15/2025	1,947,848
SUNOCO LOGISTICS PARTNER 4.0% 10-01-2027	2,000,000	4.00	10/1/2027	1,946,007
WILLIS NORTH AMER INC 4.5%	2,000,000	4.50	9/15/2028	1,939,757
FNMA POOL #MA4661 3.5% 07-01-2042 BEO	2,052,420	3.50	7/1/2042	1,937,082
GNMA POOL #MA4196 3.5% 01-20-2047 BEO	2,027,525	3.50	1/20/2047	1,936,393
KRAFT HEINZ FOODS 3% GTD SNR 01/06/26 USD2000	2,000,000	3.00	6/1/2026	1,930,466
FNMA POOL #AT2127 3% DUE 04-01-2043 REG	2,082,821	3.00	4/1/2043	1,927,321
PVTPL CSL FINANCE PLC 4.75% DUE 04-27-2052 BEO	2,000,000	4.75	4/27/2052	1,925,585
FNMA POOL #932003 5% 09-01-2039 BEO	1,867,735	5.00	9/1/2039	1,915,290
ACTIVISION 4.5% DUE 06-15-2047	2,000,000	4.50	6/15/2047	1,911,302
AMER MOVIL SAB DE 3.625% DUE 04-22-2029	2,000,000	3.63	4/22/2029	1,899,557
ROCKIES EXPRESS 3.6% DUE 05-15-2025	2,000,000	3.60	5/15/2025	1,897,234
FEDERAL HOME LN MTG CORP POOL #SB8057 2%DUE 08-01-2035 REG	2,092,472	2.00	8/1/2035	1,896,541
GENUINE PARTS CO 1.75% 02-01-2025	2,000,000	1.75	2/1/2025	1,895,206
KILROY REALTY LP 2.65% DUE 11-15-2033	3,000,000	2.65	11/15/2033	1,893,949
JPMORGAN CHASE & CO 2.083% DUE	2,000,000	2.08	4/22/2026	1,889,863
AMERICAN EXPRESS CREDIT SR 21-1 CL A 0.0% 11-16-2026	2,000,000	0.90	11/15/2026	1,880,631
EXTRA SPACE STORAGE L P 3.9%	2,000,000	3.90	4/1/2029	1,879,809
PVTPL MONDELEZ INTL HLDGS NETH .75% 09-24-2024	2,000,000	0.75	9/24/2024	1,878,855
PERKINELMER INC SR NT .85% 09-15-2024	2,000,000	0.85	9/15/2024	1,878,547
BLACKSTONE PVT CR FIXED 2.35% DUE 11-22-2024	2,000,000	2.35	11/22/2024	1,876,108
KEYBANK NATL ASSN CLEVELAND OHIO GLOBAL 5.0% 01-26-2033	2,000,000	5.00	1/26/2033	1,874,916
NORTHERN STS PWR CO MINN 4.5% DUE 06-01-2052 BEO	2,000,000	4.50	6/1/2052	1,873,181
FEDERAL HOME LN MTG CORP POOL #SB-8069 2.0% 10-01-2035	2,061,693	2.00	10/1/2035	1,868,630
PUBLIC SERVICE CO OF COLORADO 4.5% 06-01-2052	2,000,000	4.50	6/1/2052	1,867,089
CSX CORP 4.5%	2,000,000	4.50	11/15/2052	1,862,691

SAUDI ARABIAN OIL CO GLOBAL MEDIUM TRANCHE # TR 00776 1.625% 11-24-2025	2,000,000	1.63	11/24/2025	1,861,221
CROWN CASTLE INTERNATIONAL CORP 2.9% 03-15-2027	2,000,000	2.90	3/15/2027	1,858,854
UDR INC 2.1% DUE 06-15-2033 REG	2,450,000	2.10	6/15/2033	1,857,624
CITIBANK CR CARD ISSUANCE TR NT CL 2018-A7 3.96% 10-13-2030	1,875,000	3.96	10/13/2030	1,856,012
BALT GAS & ELEC CO 4.55% DUE 06-01-2052	2,000,000	4.55	6/1/2052	1,853,507
VIRGINIA ELEC & PWR CO 4.625% 05-15-2052	2,000,000	4.63	5/15/2052	1,851,106
FNMA POOL #MA4074 2% 07-01-2035 BEO	2,040,307	2.00	7/1/2035	1,849,274
HALEON US CAPITAL LLC 3.375%	2,000,000	3.38	3/24/2029	1,846,600
NEW YORK LIFE GLOBAL FUNDING TRANCHE # TR 06/24/2020 .95% 06-24-2025	2,000,000	0.95	6/24/2025	1,845,778
PLAINS ALL AMERN PIPELINE L P / PAA FIN 5.15 DUE 06-01-2042 REG	2,144,000	5.15	6/1/2042	1,842,608
LENNOX INTL INC 1.35% DUE 08-01-2025	2,000,000	1.35	8/1/2025	1,836,597
EUROPEAN BK RECON & DEV EURO MEDIUM TERMTRANCHE # TR 00107 .5 DUE 11-25-2025 REG	2,000,000	0.50	11/25/2025	1,830,429
BAKER HUGHES LLC/CO-OBL 2.061% 12-15-2026	2,000,000	2.06	12/15/2026	1,822,739
FEDERAL HOME LN BKS CONS BD DTD 07/30/2021 1.11% 07-27-2026	2,000,000	1.11	7/27/2026	1,822,422
CMO WELLS FARGO COML MTG TR 2013-LC1 2 COML A-S VAR RT 07-15-2046 REG	1,828,000	4.43	7/15/2046	1,820,847
PVTPL EVERGY MO WEST INC BD 3.75% 03-15-2032	2,000,000	3.75	3/15/2032	1,800,584
PVTPL ARAB PETE INVTS CORP 1.483% 10-06-2026	2,000,000	1.48	10/6/2026	1,799,263
STATE OF ISRAEL 2.5% DUE 01-15-2030 REG	2,000,000	2.50	1/15/2030	1,796,377
CMO GS MTG SECS TSER 2019-GC39 CL GS 3.307% FIXED DUE 05-10-2052	2,000,000	3.31	5/10/2052	1,796,156
EVERSOURCE ENERGY FIXED 1.4% DUE 08-15-2026	2,000,000	1.40	8/15/2026	1,794,414
CAMDEN PPTY TR 3.15% DUE 07-01-2029	2,000,000	3.15	7/1/2029	1,793,057
JPMORGAN CHASE & FLTGT RT 1.045% DUE 11-19-2026	2,000,000	1.05	11/19/2026	1,792,400
SAN FRAN CAL CY & CNTY PUB UTILS COMMN WTR REV 3.303 11-01-2039 BEOTAXABLE	2,095,000	3.30	11/1/2039	1,791,524
FEDERAL HOME LN BKS 1.02% 02-24-2027	2,000,000	1.02	2/24/2027	1,790,167
WELLTOWER INC 3.85% DUE 06-15-2032	2,000,000	3.85	6/15/2032	1,789,190
AMER MOVIL SAB DE 2.875% DUE 05-07-2030	2,000,000	2.88	5/7/2030	1,787,698
VONTIER CORP 1.8% 04-01-2026	2,000,000	1.80	4/1/2026	1,785,120
OKLAHOMA DEV FIN AUTH REV 5.087% 02-01-2052 BEO TAXABLE	1,730,000	5.09	2/1/2052	1,784,501
AMERN TOWER CORP FIXED 1.45% DUE 09-15-2026	2,000,000	1.45	9/15/2026	1,779,402
FEDERAL HOME LN MTG CORP POOL #QK-0667 1.5% 02-01-2041 REG	2,132,911	1.50	2/1/2041	1,779,123
MCDONALD'S CORP 6.3% SNR MTN 15/10/2037 USD	1,516,000	6.30	10/15/2037	1,773,625
NATWEST GROUP PLC 1.642%	2,000,000	1.64	6/14/2027	1,773,131
REALTY INCOME CORP .75% DUE 03-15-2026	2,000,000	0.75	3/15/2026	1,772,855
FEDERAL HOME LN MTG CORP POOL QD6991 2.0% 02-01-2047	2,124,176	2.00	2/1/2047	1,770,037
GNMA POOL #MA3243 3% 11-20-2045 BEO	1,897,028	3.00	11/20/2045	1,768,973
JPMORGAN CHASE & CO 1.47% 09-22-2027	2,000,000	1.47	9/22/2027	1,764,553
TEXAS A & M UNIV PERM UNIV FD 3.66% 07-01-2047 BEO TAXABLE	2,000,000	3.66	7/1/2047	1,762,946
GEORGIA PWR CO 2.65% DUE 09-15-2029	2,000,000	2.65	9/15/2029	1,761,530
SANTANDER DRIVE AUTO REC TST 2026 NT CL D 1.13% 11-16-2026	1,850,000	1.13	11/16/2026	1,759,908
ANALOG DEVICES INC 1.7% 10-01-2028	2,000,000	1.70	10/1/2028	1,756,246
ENTERGY ARKANSAS LLC 4.2%	2,000,000	4.20	4/1/2049	1,752,311
CENTENE CORP DEL SR NT 2.45% 07-15-2028	2,000,000	2.45	7/15/2028	1,750,287
CARMAX AUTO OWNER TR 2020-2 ASSET BACKED NT CL D 5.75% DUE 05-17-2027 REG	1,745,000	5.75	5/17/2027	1,740,817
DEUTSCHE BK AG N Y FLTGT RT 2.129% DUE 11-24-2026	2,000,000	2.13	11/24/2026	1,738,569
REPUBLIC OF INDONESIA 4.3% DUE 03-31-2052 REG	2,000,000	4.30	3/31/2052	1,738,447
GNMAI POOL #MA7988 SER 2052 3.0% 04-20-2052	1,899,835	3.00	4/20/2052	1,736,775
DTE ELEC CO FIXED 2.625% DUE 03-01-2031	2,000,000	2.63	3/1/2031	1,734,619
MORGAN STANLEY 2.699% DUE	2,000,000	2.70	1/22/2031	1,732,756
CUBESMART L P SR NT 2.25% 12-15-2028	2,000,000	2.25	12/15/2028	1,730,109
ROGERS COMMS INC 4.5% GTD SNR 15/03/2042USD	2,000,000	4.50	3/15/2042	1,727,732
BENCHMARK 2021-B25 MTG TR MTG PASS THRU CTF CL A-SB 2.271% 04-15-2054	2,000,000	2.27	4/15/2054	1,722,129
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048	2,000,000	4.10	6/15/2048	1,720,840
GM FINL CONSUMER AUTOMOBILE RECEIVABLES SER 21-1 CL A4 .54% DUE 05-17-2027 REG	1,835,000	0.54	5/17/2027	1,716,417
BANK 2020-BNK25 SR 2020-BNK25 CL A-5 .000293% 12-01-2049	2,000,000	2.65	1/15/2063	1,712,500
BLACKSTONE PRIVATE CREDIT FUND 3.25% SNR NTS USD1000 03-15-2027	2,000,000	3.25	3/15/2027	1,701,102
SUMITOMO MITSUI FINL GROUP INC SR NT 1.902% 09-17-2028	2,000,000	1.90	9/17/2028	1,695,508
CSAIL 2017-C8 COML MTG TR MTG PASS THRU CTF CL C 4.43346% 06-15-2050	2,000,000	4.43	6/15/2050	1,693,852
FREDDIE MAC FR RB5186 3% 1/9/2042 3% 09-01-2042	1,838,388	3.00	9/1/2042	1,686,577
WORLD OMNI AUTO RECEIVABLE TR 2020-B SER20-B CL B 1.22% DUE 03-16-2026 REG	1,766,000	1.22	3/16/2026	1,685,437
PVTPL HCA INC SR SECD NT 4.375% 03-15-2042	2,000,000	4.38	3/15/2042	1,685,047
AMERICREDIT 1.8% DUE 12-18-2025	1,760,000	1.80	12/18/2025	1,679,748
FNMA POOL #FM5830 1.5% 01-01-2051 BEO	2,128,231	1.50	1/1/2051	1,678,098
GOLDMAN SACHS GROUP INC 2.65% 10-21-2032	2,000,000	2.65	10/21/2032	1,676,059
BRISTOL MYERS 3.7% 15/03/2052	2,000,000	3.70	3/15/2052	1,672,689
AMERICAN EXPRESS CR ACCOUNT MASTER TR 2022-3 ASSET BACKED CL A 3.385% 08-16-2027	1,700,000	3.75	8/15/2027	1,672,682
CMO J P MORGAN CHASE COML MTG SECS TR 2014-C CL B DUE 07-15-2047 REG	1,824,000	4.40	7/15/2047	1,670,729
CSX CORP 3.8% DUE 11-01-2046	2,000,000	3.80	11/1/2046	1,668,813
ARES CAP CORP 2.875%	2,000,000	2.88	6/15/2028	1,661,523
UNION PACIFIC CORP 3.375% 02-14-2042	2,000,000	3.38	2/14/2042	1,655,574
PANAMA(REP OF) 3.87% SNR 23/07/2060 USD	2,500,000	3.87	7/23/2060	1,652,296
DR AUTO 1.45% DUE 01-16-2029	1,750,000	1.45	1/16/2029	1,647,016
GNMAI POOL #MA5762 3.5% DUE 02-20-2049	1,730,362	3.50	2/20/2049	1,646,326
PUBLIC SERVICE CO OF COLORADO 1.875% DUE06-15-2031 BEO	2,000,000	1.88	6/15/2031	1,644,689
FEDERAL HOME LN MTG CORP POOL #C03531 4%10-01-2040 BEO	1,672,691	4.00	10/1/2040	1,644,368
MITSUBISHI UFJ FINANCIAL GROUP INC SR NT2.048% 07-17-2030	2,000,000	2.05	7/17/2030	1,642,957
GNMAI POOL #MA5400 SER 2048 5% DUE 08-20-2048 REG	1,608,414	5.00	8/20/2048	1,637,913
FHLMC MULTICLASS 25/09/2031 1.972 09-25-2031	1,852,773	1.97	9/25/2031	1,636,983
DUKE ENERGY 3.875% DUE 03-15-2046	2,000,000	3.88	3/15/2046	1,636,250
UNION PAC CORP 3.2% DUE 05-20-2041	2,000,000	3.20	5/20/2041	1,633,211
GNMA POOL #MA5875 3.5% DUE 04-20-2049 REG	1,719,354	3.50	4/20/2049	1,633,162
GNMA I - MULTIPLE ISSUER POOL # 778957 3.5 03-15-2042	1,673,301	3.50	3/15/2042	1,631,194
GNMA POOL #MA4263 4% 02-20-2047 BEO	1,666,803	4.00	2/20/2047	1,631,136
SANTANDER UK GROUP FLTGT RT 2.896% DUE 03-15-2032	2,000,000	2.90	3/15/2032	1,616,477

ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047	2,000,000	4.00	8/1/2047	1,613,155
PAC GAS & ELEC CO 4.2% DUE 06-01-2041	2,000,000	4.20	6/1/2041	1,605,124
OHIO PWR CO 1.625% DUE 01-15-2031 REG	2,000,000	1.63	1/15/2031	1,594,795
CMO BENCHMARK 2021-B23 MTG TR CL A5 2.149% DUE 02-15-2054 BEO	2,000,000	2.07	2/15/2054	1,588,795
CENTERPOINT ENERGY HOUSTON ELECTRIC 3.6%DUE 03-01-2052 BEO	2,000,000	3.60	3/1/2052	1,587,868
FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS 2.23% DUE 03-12-2035 REG	2,000,000	2.23	3/12/2035	1,570,108
UNION PAC CORP 4.05% DUE 11-15-2045	1,793,000	4.05	11/15/2045	1,570,028
FEDERAL HOME LN MTG CORP POOL #RBS5145 2.0% 01-01-2042	1,822,696	2.00	2/1/2042	1,569,811
FNMA POOL #AB2768 4.5% 04-01-2041 BEO	1,538,725	4.50	4/1/2041	1,553,251
DUKE ENERGY 3.7% DUE 10-15-2046	1,950,000	3.70	10/15/2046	1,551,033
AUTONATION INC 2.4%	2,000,000	2.40	8/1/2031	1,547,797
FEDERAL HOME LOAN MORTGAGE CORP 3.5% 07-01-2042	1,642,972	3.50	7/1/2042	1,547,311
CMO JPMDB COML MTG SECS TR 2020-COR7 SR 20-COR7 CL B 3.29% 05-13-2053	1,913,000	3.29	5/13/2053	1,543,297
PANAMA(REPUBLIC OF) 6.853% 03-28-2054	1,500,000	6.85	3/28/2054	1,539,113
INVITATION HOMES OPER PARTNERSHIP SR NT 2% 08-15-2031	2,000,000	2.00	8/15/2031	1,539,082
FEDERAL HOME LN MTG CORP POOL #RBS076 2.0% DUE 07-01-2040 BEO	1,787,537	2.00	8/1/2040	1,537,319
FEDERAL HOME LN MTG CORP 3.5% 04-01-2042	1,627,392	3.50	4/1/2042	1,532,636
FEDERAL HOME LN MTG CORP POOL #G07961 3.5% 03-01-2045 BEO	1,604,192	3.50	3/1/2045	1,526,830
FHLMC MULTICLASS TRANCHE 00891 3.308 09-25-2025	1,552,000	3.31	9/25/2025	1,514,206
TBA COLLATERAL RECEIVABLE FROM MORGAN STANLEY	1,508,000	0.00	12/31/2050	1,508,000
PHILIPPINES REP 3.2%	2,000,000	3.20	7/6/2046	1,496,371
UNUM GROUP 4.5% DUE 12-15-2049	2,000,000	4.50	12/15/2049	1,491,547
CMO MORGAN STANLEY CAP I TR SER 2019-H7 CL ASB 3.171% 07-15-2052 REG	1,600,000	3.17	7/15/2052	1,489,025
TOYOTA AUTO RECEIVABLES 2022-B OWNER TR ASSET BACKED NT CL A-3 2.93% 09-15-2026	1,500,000	2.93	9/15/2026	1,457,316
MICRON TECHNOLOGY INC 3.366%	2,000,000	3.37	11/1/2041	1,445,766
AMERICAN CREDIT ACCEPTANCE RECEIVAB ASSET BACKED NT CL D 144A 2.4 06-15-2026	1,475,000	2.40	6/15/2026	1,442,102
WISCONSIN ST GEN FD ANNUAL APPROPRIATIONREV 3.954% 05-01-2036 BEO TAXABLE	1,500,000	3.95	5/1/2036	1,428,444
GNMA POOL #784182 SER 2046 4.5% DUE 08-15-2046 REG	1,396,990	4.50	8/15/2046	1,415,872
FNMA POOL #AB3026 4% 05-01-2041 BEO	1,414,995	4.00	5/1/2041	1,389,559
CMO WELLS FARGO COML MTG TR 2017-RC1 3.844% DUE 01-15-2060 BEO	1,500,000	3.84	1/15/2060	1,389,156
FNMA POOL #AB5256 3.5% 05-01-2042 BEO	1,451,162	3.50	5/1/2042	1,388,714
CMO JPMBB COML MTG SECS TR 2015-C27 P-THRU CTF A-S 3.6338 DUE 1-15-25 REG	1,453,948	3.63	2/15/2048	1,383,418
FNMA POOL #AE7911 4% 11-01-2040 BEO	1,388,343	4.00	11/1/2040	1,363,391
FNMA POOL #AS6111 4% 11-01-2045 BEO	1,392,802	4.00	11/1/2045	1,362,567
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044	1,422,000	4.40	10/15/2044	1,329,263
HSBC HLDGS PLC 6.254%	1,250,000	6.25	3/9/2034	1,311,632
FNMA POOL #AW9485 3.5% 11-01-2044 BEO	1,368,729	3.50	11/1/2044	1,306,427
FNMA POOL #FM5063 3.5% 07-01-2050 BEO	1,388,542	3.50	7/1/2050	1,305,337
AMERICAN AIRLS 2017-1 CL AA PASS THRU TR3.65% DUE 08-15-2030	1,420,000	3.65	8/15/2030	1,299,245
FANNIE MAE FN BV4697 2% 04-01-2052	1,622,666	2.00	4/1/2052	1,298,603
AMERICREDIT 1.48% DUE 02-18-2026	1,345,000	1.48	2/18/2026	1,290,941
EXETER AUTOMOBILE RECEIVABLES TR 2021-3 SR 21-3A CL D 1.55% 06-15-2027	1,400,000	1.55	6/15/2027	1,290,614
GNMAII POOL #MA3455 SER 2046 4% DUE 02-20-2046 REG	1,311,992	4.00	2/20/2046	1,287,635
GNMAII POOL #MA5266 SER 2048 5% DUE 06-01-2048 REG	1,262,836	5.00	6/20/2048	1,286,992
ADVANCE AUTO PTS INC SR NT 3.5% 03-15-2032	1,500,000	3.50	3/15/2032	1,279,069
PVTP LUNDIN ENERGY AB 2.0% DUE 06-15-2026 BEO	1,412,000	2.00	7/15/2026	1,276,007
VAR ENERGI ASA 5% 05-18-2027	1,300,000	5.00	5/18/2027	1,256,272
FNMA POOL CA2208 4.5%	1,246,172	4.50	8/1/2048	1,242,621
GNMA POOL #747643 4.5% 08-15-2040 BEO	1,223,017	4.50	8/15/2040	1,239,701
FNMA POOL #FM1571 4% 12-01-2048 BEO	1,269,751	4.00	12/1/2048	1,237,464
FNMA POOL #735228 5.5% 02-01-2035 BEO	1,179,921	5.50	2/1/2035	1,223,083
REXFORD INDL RLTY 2.125% DUE 12-01-2030	1,507,000	2.13	12/1/2030	1,220,421
FHLMC GOLD V81296 4% 07-01-2044	1,244,053	4.00	7/1/2044	1,218,347
CMO CITIGROUP COML MTG TR 2014-GC19 MTG PASS THRU CTF CL B DUE 03-10-2047 REG	1,208,000	4.81	3/10/2047	1,190,723
MIZUHO FINL GROUP INC 1.979% DUE 09-08-2031/09-08-2030 REG	1,500,000	1.98	9/8/2031	1,184,411
CITIGROUP COML MTG 3.571% DUE 02-10-2048	1,250,000	3.57	2/10/2048	1,184,066
FNMA POOL #AB2089 4% 01-01-2041 BEO	1,201,022	4.00	1/1/2041	1,179,433
DEUTSCHE BK AG N Y FIXED 3.035% DUE 05-28-2032	1,500,000	3.04	5/28/2032	1,171,398
FNMA POOL #AS7026 4% 04-01-2046 BEO	1,183,084	4.00	4/1/2046	1,157,645
GNMA POOL #AB2761 3.5% DUE	1,184,678	3.50	8/15/2042	1,154,714
BRIGHTHOUSE FINL 4.7% DUE 06-22-2047	1,549,000	4.70	6/22/2047	1,151,585
CMO WELLS FARGO COML MTG TR SER 2016-LC24 CL AS 3.367% 10-15-2049	1,253,000	3.37	10/15/2049	1,144,076
CMO WFRBS COML MTG TR 2014-C22 MTG PASS THRU CTF CL B 4.371% DUE 09-15-2057 REG	1,232,000	4.37	9/15/2057	1,138,625
FEDERAL HOME LOAN MORTGAGE CORP 2% 09-01-2035	1,247,769	2.00	9/1/2035	1,130,928
FEDERAL HOME LN MTG CORP SER 00K116 CL A2 07-25-2030	1,364,000	1.38	7/25/2030	1,125,192
PVTP L HONG KONG 5.25% DUE 01-11-2053	1,000,000	5.25	1/11/2053	1,120,603
METROPOLITAN TRANSN AUTH N Y REV 6.814% 11-15-2040 BEO TAXABLE	1,000,000	6.81	11/15/2040	1,114,363
PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042	1,563,000	3.75	8/15/2042	1,113,873
FHLMC MULTICLASS SER K-1519 CL A2 1.98% DUE 12-25-2035 REG	1,440,000	2.01	12/25/2035	1,111,091
MA ST SCH BLDG AUTH DEDICATED TAX BUILD AMER BDS-B 5.715 DUE 08-15-2039	1,000,000	5.72	8/15/2039	1,107,721
FEDERAL HOME LN MTG CORP FHMS K131 A1 1.158% DUE 01-25-2031 BEO	1,262,979	1.16	1/25/2031	1,100,283
FEDERAL HOME LN MTG CORP POOL #G08837 4.5% 09-01-2048 BEO	1,089,961	4.50	9/1/2048	1,087,312
GNMAII POOL #AB9917 4 DUE	1,097,305	4.00	11/20/2042	1,087,107
GNMAII POOL #MA5985 SER 2049 3.5% DUE 06-20-2049 REG	1,129,788	3.50	6/20/2049	1,072,610
FEDERAL HOME LN MTG CORP POOL #G08830 3.5% 08-01-2048 BEO	1,122,071	3.50	8/1/2048	1,061,045
GRUPO TELEVISIA SAB	1,000,000	6.63	1/15/2040	1,045,748
INDIANA MICHIGAN POWER CO 5.625% 04-01-2053	1,000,000	5.63	4/1/2053	1,042,492
KENTUCKY UTILITIES CO 5.45% DUE 04-15-2033	1,000,000	5.45	4/15/2033	1,041,656
LOUISVILLE GAS & ELEC CO 5.45% DUE 04-15-2033	1,000,000	5.45	4/15/2033	1,040,947
NATWEST GROUP PLC 6.016% DUE 03-02-2034	1,000,000	6.02	3/2/2034	1,040,655
PVTP L HUNGARY REP 6.75% DUE 09-25-2052	1,000,000	6.75	9/25/2052	1,034,784
FNMA POOL #AC6093 4.5% 11-01-2039 BEO	1,021,055	4.50	11/1/2039	1,030,680
DUKE ENERGY OHIO INC 5.25% DUE	1,000,000	5.25	4/1/2033	1,030,222

FNMA POOL #AH5859 4% DUE 02-01-2041 BEO	1,032,324	4.00	2/1/2041	1,013,764
BERMUDA GOVT 5% 07-15-2032	1,000,000	5.00	7/15/2032	1,013,598
FEDERAL NATL MTG ASSN GTD MTG POOL #AI9555 4% DUE 09-01-2041 BEO	1,031,027	4.00	9/1/2041	1,012,493
GNMA POOL #MA5264 4% 06-20-2048 BEO	1,027,791	4.00	6/20/2048	1,001,619
FEDERAL NATL MTG ASSN GTD MTG POOL #AI5603 4.5% DUE 07-01-2041 BEO	984,361	4.50	7/1/2041	993,644
FHLMC MULTICLASS SER K120 CL A2 1.678% DUE 10-25-2030 REG	1,200,000	1.50	10/25/2030	992,654
GNMA POOL #AA5391 3.5 DUE	980,601	3.50	6/15/2042	988,205
CMO MORGAN STANLEY BK AMER MERRILL SER 2017-C34 CL A-3 3.276%11-15-2052	1,071,000	3.28	11/15/2052	987,757
AMERICREDIT 1.49% DUE 09-18-2026	1,065,000	1.49	9/18/2026	978,982
FEDERAL HOME LN MTG CORP POOL #ZI9755 4.5% 02-01-2040 BEO	968,854	4.50	2/1/2040	975,480
CMO WFRBS COML MTG TR 2014-C23 PTHRU CTF CL A-5 3.917 DUE 10-15-57 REG	1,000,000	3.92	10/15/2057	972,030
FNMA POOL #932850 4% 12-01-2040 BEO	983,773	4.00	12/1/2040	966,091
CMO WELLS FARGO COML MTG SER 2015-LC22 CL A 3.839% 09-15-2058	1,000,000	3.84	9/15/2058	965,302
JAPAN INTL COOPERATION AGY 3.375% DUE 06-12-2028 REG	1,000,000	3.38	6/12/2028	965,123
ENBRIDGE INC SR NT 2.5% 02-14-2025	1,000,000	2.50	2/14/2025	960,914
CMO BANC AMERICA COML MORTGAGE TRUST SER15- UBS7 CL A4 3.705% DUE 09-15-2048 REG	1,000,000	3.71	9/15/2048	955,607
FNMA POOL #AD7856 4.5% 06-01-2040 BEO	944,642	4.50	6/1/2040	953,548
CMO UBS COML MTG TR 2018-C12 MTG PASSTHRU CTF CL A-5 4.2962 08-15-2051	1,000,000	4.30	8/15/2051	952,389
CITIGROUP COML MTG 3.372% DUE 10-10-2047	977,808	3.37	10/10/2047	946,265
CMO GS MTG SECS TR 2019-GC40 2.971% DUE 07-10-2052 REG	970,000	2.97	7/10/2052	938,139
TENNESSEE VY AUTH GLOBAL PWR BD 2022 SERA 4.25% 09-15-2052	1,000,000	4.25	9/15/2052	936,320
CITIGROUP COML MTG SER 2018-C5 CL AS 4.408% 06-10-2051	1,000,000	4.41	6/10/2051	936,292
UNIV CALIF REGTS MED CTR POOLED REV 4.563% DUE 05-15-2053 REG	1,000,000	4.56	5/15/2053	934,198
EXETER AUTOMOBILE RECEIVABLES TR ASSET BACKED NT CL D 1.4% 04-15-2027	1,000,000	1.40	4/15/2027	930,383
FORD CREDIT AUTO OWNER TRUST 2022-A SER 22-A CL B 1.91% DUE 07-15-2027 REG	1,000,000	1.91	7/15/2027	928,802
CSAIL 2017-CX9 3.1755% DUE 09-15-2050	1,000,000	3.18	9/15/2050	927,846
MEXICO(UTD MEX ST) 5.75% SNR MTN 12/10/10 USD	1,000,000	5.75	10/12/2110	920,432
MASSACHUSETTS EDL FING AUTH ED LN REV 3.702% 07-01-2023 BEO TAXABLE	915,000	3.70	7/1/2023	919,745
AMERICREDIT AUTOMOBILE RECEIVABLES TR 21-2 CL C 1.01% DUE 01-19-2027 REG	1,000,000	1.01	1/19/2027	912,994
FREDDIE MAC FR RB5152 1.5% 04-01-2042	1,109,517	1.50	4/1/2042	911,732
NATIONAL FIN AUTH N H FED LEASE REV 3.3%04-01-2032 BEO TAXABLE	1,135,000	3.30	4/1/2032	902,549
PVTPL ROGERS COMMUNICATIONS INC 3.8% DUE03-15-2032 BEO	1,000,000	3.80	3/15/2032	899,206
PVTPL MAGALLANES INC 4.279% 03-15-2032 BEO	1,000,000	4.28	3/15/2032	894,774
FHLMC MULTICLASS 25/10/2030 1.606 10-25-2030	1,012,132	1.61	10/25/2030	892,046
CMO BANK SER 20-BN26 CL A4 03-15-2063	1,060,000	2.40	3/15/2063	891,789
WFRBS COML MTG TR 2012-C10 COML MTG PASSTHRU CTF A-S 3.241 DUE 12-15-2045	932,294	3.24	12/15/2045	885,867
LOS ANGELES CALIF CMNTY COLLEGE DIST 2.106% 08-01-2032 BEO TAXABLE	1,060,000	2.11	8/1/2032	882,743
PROGRESSIVE CORP OH 3.7% DUE 03-15-2052 BEO	1,100,000	3.70	3/15/2052	880,262
FEDERAL HOME LN MTG CORP POOL #QC3136 1.5% 05-01-2046	1,097,919	1.50	5/1/2046	868,293
CARVANA AUTO RECEIVABLES TR SER 21-P2 CL C 1.6% DUE 01-11-2027 REG	1,000,000	1.60	6/10/2027	867,725
FHLMC MULTICLASS SER K127 CL A2 2.053% 01-25-2031	1,000,000	2.11	1/25/2031	861,993
BENCHMARK 2021-B24 MTG TR MTG PASS THRU CTF CL A-SB 2.2559% 03-15-2054	1,000,000	2.26	3/15/2054	860,051
CAP 1 PRIME AUTO 1.63% DUE 08-15-2025	860,000	1.63	8/15/2025	841,815
PVTPL ANGLO AMERN CAP PLC 2.875% DUE 03-17-2031 BEO	1,000,000	2.88	3/17/2031	838,149
ALIBABA GROUP HLDG 2.125% DUE 02-09-2031	1,000,000	2.13	2/9/2031	830,435
CROWN CASTLE INTL CORP 2.1% DUE 04-01-2031	1,000,000	2.10	4/1/2031	827,626
GS MTG SECS TR 2020-GC47 COML MTG PASSTHRU CTF CL B 3.454297% 05-12-2053	1,000,000	3.57	5/12/2053	824,001
FNMA POOL #735500 5.5% 05-01-2035 BEO	793,260	5.50	5/1/2035	822,281
WI ST GEN FD ANNUAL APPR 5.7 DUE 05-01-2026 REG TAXABLE	765,000	5.70	5/1/2026	801,107
TBA COLLATERAL RECEIVABLE FROM JP MORGANCHASE	790,000	0.00	12/31/2050	790,000
PERU(REP OF) 4.125% SNR 25/08/27 USD1000	800,000	4.13	8/25/2027	787,096
CHILE(REP OF) 3.1% SNR 22/01/61 USD200000	1,200,000	3.10	1/22/2061	786,860
FNMA POOL #MA4539 1.5% 02-01-2042 BEO	947,018	1.50	2/1/2042	778,188
FANNIE MAE 01/01/2047 1.5% 01-01-2047	974,232	1.50	1/1/2047	774,449
CMO CITIGROUP COML MTG TR 2014-GC19 MTG CL A-3 3.753 DUE 03-10-2047 REG	780,208	3.75	3/10/2047	770,420
PVTPL AMERICAN CREDIT ACCEPTANCE RECEIVABLES SER 20-2 CL C 3.88% 04-13-2026	767,706	3.88	4/13/2026	766,076
REPUBLIC OF CHILE	800,000	2.75	1/31/2027	757,176
FNMA POOL #AD9187 4.5% 09-01-2040 BEO	746,281	4.50	9/1/2040	753,317
FEDERAL HOME LN MTG CORP POOL #A90316 4.5% 12-01-2039 BEO	742,741	4.50	12/1/2039	748,634
FLAGSHIP CR AUTO 1.27% DUE 06-15-2027	795,000	1.27	6/15/2027	742,508
FNMA POOL #AC8518 5% 12-01-2039 BEO	725,038	5.00	12/1/2039	741,766
FED HOME LN MTG 2.206% DUE 06-25-2025	757,907	2.21	6/25/2025	738,316
FNMA POOL #MA0706 4.5% 04-01-2031 BEO	733,403	4.50	4/1/2031	735,778
FNMA POOL #725705 5% 08-01-2034 BEO	713,944	5.00	8/1/2034	732,078
FNMA POOL #AS6053 4% 10-01-2035 BEO	736,315	4.00	10/1/2035	721,291
FNMA POOL #725423 5.5% DUE 05-01-2034 REG	694,943	5.50	5/1/2034	720,220
FEDERAL HOME LN MTG CORP SER KO45 CL A2 3.023% DUE 01-25-2025	726,142	3.02	1/25/2025	705,808
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052	1,000,000	2.95	1/15/2052	700,960
FNMA POOL #AB9186 3% DUE 04-01-2043 BEO	756,247	3.00	4/1/2043	699,346
MERCK & CO INC 2.9% DUE	1,000,000	2.90	12/10/2061	693,637
CAP 1 MULTI-ASSET 1.04% DUE 11-15-2026	735,000	1.04	11/15/2026	692,128
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG	1,000,000	2.60	6/1/2051	672,748
AMERICAN HOMES 4 RENT L P 3.375% DUE 07-15-2051 BEO	1,000,000	3.38	7/15/2051	668,499
CMO JPMBB COML MTG SECS TR 2014-C26 CL AS 3.7996% DUE 01-15-2018 BEO	700,000	3.80	1/15/2048	665,801
ALIBABA GROUP HLDG 3.15% 09/02/2051	1,000,000	3.15	2/9/2051	658,355
FEDERAL HOME LN MTG CORP POOL #ZM8576 4%10-01-2048 BEO	676,212	4.00	10/1/2048	657,729
FNMA POOL #735141 5.5% 01-01-2035 BEO	619,271	5.50	1/1/2035	641,922
FNMA POOL #CB0138 1.5% DUE 03-01-2051 REG	810,700	1.50	3/1/2051	638,999
FNMA POOL #MA0667 4% 03-01-2031 BEO	648,740	4.00	3/1/2031	635,560
GNMAII POOL #MA6283 SER 2049 3% DUE 11-20-2049 REG	687,664	3.00	11/20/2049	634,006
FHLMC MULTICLASS TRANCHE 00744	649,000	3.33	8/25/2025	633,906
FNMA POOL #AV0700 4% 12-01-2043 BEO	642,426	4.00	12/1/2043	629,479
FNMA 1.5% DUE 12-01-2050	797,580	1.50	12/1/2050	628,923

FNMA POOL #725773 5.5% 09-01-2034 BEO	602,192	5.50	9/1/2034	624,211
UBS COML MTG TR SER 2018-C10 CLS A4 FLTG RT DUE 05-15-2051	649,000	4.31	5/15/2051	620,765
AMERICREDIT AUTOMOBILE RECEIVABLES TR 21-2 CL D 1.29% DUE 06-18-2027 REG	685,000	1.29	6/18/2027	617,703
PVPTL HUNGARY REP 3.125% DUE	1,000,000	3.13	9/21/2051	612,938
FEDERAL HOME LN MTG CORP POOL #RB-5039 3.5% 03-01-2040	617,497	3.50	3/1/2040	592,839
CARVANA AUTO RECEIVABLES TR 2021-P3 ASSET BACKED NT CL B 1.42% 08-10-2027	682,000	1.42	8/10/2027	587,230
CARVANA AUTO 1.98% DUE 02-10-2028	662,000	1.98	2/10/2028	585,921
CMO BENCHMARK 2020-B16 MTG TR MTG PASS THRU CTF CL A-5 .00029% DUE 12-01-2057	660,000	2.73	2/15/2053	565,774
FNMA 4% MBS 01/08/2049 USD'BO1351F' POOL#BO1351 4% DUE 08-01-2049 BEO	579,503	4.00	8/1/2049	565,327
FEDERAL HOME LN MTG CORP POOL #G01740 5.5% 12-01-2034 BEO	532,556	5.50	12/1/2034	552,622
FED HOME LN MTG 1.613% DUE 08-25-2031	610,815	1.61	8/25/2031	531,768
FNMA POOL #725424 5.5% 04-01-2034 BEO	514,832	5.50	4/1/2034	526,056
FHLMC MULTICLASS SR K 1521 CL A2 2.102% 08-25-2036	666,000	2.18	8/25/2036	516,301
MITSUBISHI UFJ FINL GROUP INC 5.475% 02-22-2031	500,000	5.48	2/22/2031	506,536
PVPTL KOREA ELEC PWR CORP 4.0% DUE 06-14-2027 BEO	500,000	4.00	6/14/2027	495,837
KOREA ELEC PWR CORP 3.625% DUE	500,000	3.63	6/14/2025	492,408
FEDERAL HOME LN MTG CORP POOL #A13315 5%09-01-2033 BEO	479,265	5.00	9/1/2033	491,966
CMO JPMBB COML MTG SECS TR 2014-C19 MTG CL A-4 3.9965 DUE 04-15-2047 REG	500,000	4.00	4/15/2047	490,908
CMO COMM 2014-UBS3 MTG TR COML MTG MTG CTF CL A-M 4.012 DUE 06-10-2047 REG	500,000	4.01	6/10/2047	484,991
COMMONWEALTH FING AUTH PA REV 4.014% 06-01-2033 BEO TAXABLE	500,000	4.01	6/1/2033	484,832
FNMA POOL #555326 5.5% 04-01-2033 BEO	448,564	5.50	4/1/2033	467,317
CFCRE 2017-C8 MTG 3.5719% DUE 06-15-2050	500,000	3.57	6/15/2050	467,245
BANK SER 2017-BNK CLASS A5 3.39% 06-15-2060	500,000	3.39	6/15/2060	465,483
SALES TAX SECURITIZATION CORP ILL 3.82% 01-01-2048 BEO TAXABLE	560,000	3.82	1/1/2048	464,309
RIVERSIDE CNTY CALIF PENSION OBLIG 3.818% 02-15-2038 BEO TAXABLE	500,000	3.82	2/15/2038	458,850
ONTARIO PROV CDA	500,000	2.00	10/2/2029	449,833
CMO WFRBS COML MTG TR 2014-C24 MTG PASS THRU CTF CL A-S 3.931 DUE 11-15-2047 REG	470,000	3.93	11/15/2047	449,762
FORD CR AUTO OWNER 2.04% DUE 12-15-2026	460,000	2.04	12/15/2026	444,039
USA TREASURY BDS 3% BDS 15/08/2052 USD1000	500,000	3.00	8/15/2052	441,083
FNMA POOL #255458 5.5% 11-01-2034 BEO	424,565	5.50	11/1/2034	440,094
FNMA POOL #BK0484 2.5% 12-01-2049 BEO	504,835	2.50	12/1/2049	439,870
FNMA POOL #MA4605 1.5% 04-01-2042 BEO	530,707	1.50	4/1/2042	436,115
FNMA POOL #AA7681 4.5% 06-01-2039 BEO	424,246	4.50	6/1/2039	427,144
FNMA POOL #694729 5.5% 04-01-2033 BEO	410,063	5.50	4/1/2033	425,714
GNMA POOL #MA4961 3% 01-20-2048 BEO	441,992	3.00	1/20/2048	409,792
FEDERAL HOME LN MTG CORP #SD8182 2.0% DUE	464,282	2.00	12/1/2051	408,495
FNMA POOL #AS2521 4.5% 05-01-2044 BEO	407,032	4.50	5/1/2044	408,154
FEDERAL NATL MTG ASSN GTD MTG POOL #AK6154 4% 03-01-2042 BEO	397,332	4.00	3/1/2042	390,187
FHLMC POOL Z54777 3.5%	411,587	3.50	7/1/2048	388,900
FEDERAL HOME LN MTG CORP POOL #A14518 5%10-01-2033 BEO	379,731	5.00	10/1/2033	388,882
FNMA POOL #843492 6% 10-01-2035 BEO	367,678	6.00	10/1/2035	384,443
FNMA POOL #726211 5.5% 07-01-2033 BEO	370,805	5.50	7/1/2033	383,542
FNMA POOL #BM3511 4.5% 02-01-2046 BEO	377,595	4.50	2/1/2046	381,155
FHLMC MULTICLASS TRANCHE 00345 2.57 07-25-2026	400,000	2.57	7/25/2026	380,205
VALE S.A. 0% DEB PERP BRLO.01 '6'	5,100,000	0.00	12/31/2049	372,171
FHLMC MULTICLASS SER K-1520 CL A2 2.578% A2-25-2036	455,000	2.44	2/25/2036	366,611
FNMA POOL #783016 5% 06-01-2034 BEO	354,950	5.00	6/1/2034	363,114
FNMA POOL #995245 5% 01-01-2039 BEO	337,793	5.00	1/1/2039	344,898
FHLMC MULTICLASS TRANCHE 00658 2.797 12-25-2026	351,925	2.80	12/25/2026	341,373
FNMA POOL #758850 5.5% DUE 12-01-2033 REG	322,020	5.50	12/1/2033	328,904
FHLMC MULTIFAMILY STRUCTURED PASS THRO SER K081 CL A1 3.879% 02-25-2028	321,375	3.88	2/25/2028	318,782
BENCHMARK 2018-B3 3.848% DUE 04-10-2051	312,121	3.85	4/10/2051	312,607
BA CR CARD TR .44% DUE 09-15-2026	325,000	0.44	9/15/2026	310,227
FEDERAL HOME LN MTG CORP POOL #C01848 6%06-01-2034 BEO	284,464	6.00	6/1/2034	297,510
FNMA POOL #889549 6% 06-01-2038 BEO	278,893	6.00	6/1/2038	292,079
GNMA POOL #389744 SER 2032 6% DUE 10-15-2032 REG	280,388	6.00	10/15/2032	289,497
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6542 4.5% 03-01-2045 BEO	287,514	4.50	3/1/2045	288,985
GNMA POOL #MA3312 4.5% 12-20-2045 BEO	283,895	4.50	12/20/2045	288,026
FLAGSHIP CR AUTO 2.18% DUE 02-16-2027	305,000	2.18	2/16/2027	285,692
FNMA POOL #780884 5% 05-01-2034 BEO	272,340	5.00	5/1/2034	279,258
FNMA POOL #721255 5.5% 07-01-2033 BEO	268,834	5.50	7/1/2033	278,651
FEDERAL HOME LN MTG CORP POOL #G08081 6%09-01-2035 BEO	261,934	6.00	9/1/2035	274,384
AMERICREDIT 3.62% DUE 03-18-2025	275,000	3.62	3/18/2025	272,075
FEDERAL HOME LOAN MORTGAGE CORP 4.5% 12-01-2048	255,059	4.50	12/1/2048	258,162
TBA COLLATERAL RECEVIABLE FROM NOMURA	258,000	0.00	12/31/2050	258,000
FNMA POOL #MA4520 2% 01-01-2042 BEO	299,352	2.00	1/1/2042	257,783
FNMA POOL #867481 6% 07-01-2036 BEO	232,729	6.00	7/1/2036	244,859
GNMA POOL #605813 5% 12-15-2034 BEO	231,275	5.00	12/15/2034	240,147
GNMA POOL #781485 SER 2032 6% DUE 08-15-2032 REG	220,316	6.00	8/15/2032	230,545
GNMA POOL #563660 SER 2032 6% DUE 10-15-2032 REG	219,263	6.00	10/15/2032	225,179
HYUNDAI AUTO RECEIVABLES TR SR 22-A CL A4 2.35% 04-17-2028	229,000	2.35	4/17/2028	216,835
FEDERAL HOME LN MTG CORP POOL #G02264 6%07-01-2036 BEO	197,970	6.00	7/1/2036	208,532
FHLMC POOL #G08003 6 07-01-2034	196,999	6.00	7/1/2034	206,034
FEDERAL HOME LN MTG CORP POOL #A17663 5%01-01-2034 BEO	200,230	5.00	1/1/2034	202,811
AMERN CR ACCEP RECEIVABLES TR ASSET BACKED NT CL D 144A 1.77% 12-14-2026	210,000	1.77	12/14/2026	202,203
FNMA POOL #702000 5% 05-01-2033 BEO	195,993	5.00	5/1/2033	200,974
GNMA POOL #605654 SER 2034 6% DUE 08-15-2034 REG	189,622	6.00	8/15/2034	199,536
FEDERAL NATL MTG ASSN GTD MTG POOL #AL5887 4.5% 10-01-2044 BEO	191,139	4.50	10/1/2044	192,117
FNMA POOL #826738 5% 08-01-2035 BEO	179,317	5.00	8/1/2035	183,876
FNMA POOL #755600 5% 04-01-2034 BEO	179,296	5.00	4/1/2034	183,851
FNMA POOL #725221 5.5% 01-01-2034 BEO	170,903	5.50	1/1/2034	177,149
FEDERAL HOME LN MTG CORP POOL #C01622 5%09-01-2033 BEO	172,292	5.00	9/1/2033	176,865
FNMA POOL #735870 5% 08-01-2035 BEO	172,122	5.00	8/1/2035	176,494

FHLMC GOLD A11748 4.5 08-01-2033	171,483	4.50	8/1/2033	171,508
UNIVERSITY MICH UNIV REVS	175,000	4.45	4/1/2122	161,810
FNMA POOL #826305 5% 07-01-2035 BEO	154,254	5.00	7/1/2035	158,183
GNMAII POOL #MA5192 SER 2048 4% DUE 05-01-2048 REG	162,139	4.00	5/20/2048	158,179
DT AUTO OWNER TR 2.29% DUE 11-17-2025	154,330	2.29	11/17/2025	154,127
FNMA POOL #696399 5.5% 03-01-2033 BEO	151,671	5.50	3/1/2033	153,989
FNMA POOL #962074 6% 03-01-2038 BEO	147,834	6.00	3/1/2038	153,826
EXETER AUTOMOBILE 3.28% DUE 05-15-2025	150,599	3.28	5/15/2025	150,484
FNMA POOL #825966 5% 07-01-2035 BEO	145,187	5.00	7/1/2035	148,878
GNMA POOL #604549 5% 08-15-2033 BEO	143,039	5.00	8/15/2033	148,513
EXETER AUTOMOBILE 1.73% DUE 07-15-2026	150,000	1.73	7/15/2026	145,806
FNMA POOL #729333 5.5% 07-01-2033 BEO	139,871	5.50	7/1/2033	142,913
HYUNDAI AUTO RECEIVABLES TR 2020-B ASSETBACKED NT CL C 1.6% 12-15-2026	150,000	1.60	12/15/2026	142,742
FNMA POOL #797578 5.5% 06-01-2035 BEO	134,629	5.50	6/1/2035	138,562
GM FINL CONSUMER AUTOMOBILE RECEIVABLES CL A-4 3.25% 04-17-2028	140,000	3.25	4/17/2028	135,709
FNMA POOL #888637 6% 09-01-2037 BEO	128,021	6.00	9/1/2037	134,385
GNMA POOL #BB9817 4% 08-20-2047 BEO	137,103	4.00	8/20/2047	132,823
FNMA POOL #683387 5.5 02-01-2033 BEO	116,218	5.50	2/1/2033	120,463
SANTANDER CNSMR 3.71% DUE 02-17-2026	120,000	3.71	2/17/2026	119,432
CMO JPMBB COML MTG SECS TR 2014-C21 COML CTF CL A-5 3.7748 DUE 08-15-2047 REG	120,000	3.77	8/15/2047	117,138
GM FINL CONSUMER AUTOMOBILE RECEIVABLES SR 22-2 CL A-3 3.1% 01-19-2027	120,000	3.10	2/16/2027	116,364
FEDERAL HOME LN MTG CORP POOL #G08257 6%03-01-2038 BEO	110,762	6.00	3/1/2038	116,166
FNMA POOL #809261 5.5% 01-01-2035 BEO	105,686	5.50	1/1/2035	108,386
GNMAII POOL #MA3175 SER 2045 4.5% DUE 10-20-2045 REG	102,724	4.50	10/20/2045	104,220
ESC LANDSBANKI ISLANDS ESCROW	1,000,000	0.00		101,620
GLS AUTO 4.57% DUE 04-15-2026	100,000	4.57	4/15/2026	99,104
GNMA POOL #BT0809 3% 03-15-2050 BEO	106,580	3.00	3/15/2050	98,022
PSNH FDG LLC SER 18-1 CL A2 0.0% 08-01-2028	100,000	3.51	8/1/2028	97,630
DRIVE AUTO RECEIVABLES TR 2019-2 CL D 3.69% 08-17-2026	83,014	3.69	8/17/2026	82,832
FEDERAL HOME LN MTG CORP POOL #C78238 5.5% 04-01-2033 BEO	79,805	5.50	4/1/2033	82,634
FHLMC MULTICLASS 1.907% SER K-1518 CL A2 12-31-2049	100,000	1.86	10/25/2035	76,205
EXETER AUTOMOBILE 2.73% DUE 12-15-2025	77,605	2.73	12/15/2025	76,149
GM FINL CNSMR .58% DUE 01-16-2026	80,000	0.58	1/16/2026	75,975
FNMA POOL #FS0222 1.5% 01-01-2042 BEO	91,644	1.50	1/1/2042	75,307
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6997 4.5% 11-01-2042 BEO	72,362	4.50	11/1/2042	73,045
BENCHMARK 2018-B2 SER 2018-B2 CL A-2 3.6623% DUE 02-15-2051	74,448	3.66	2/15/2051	72,874
GM FINL AUTOMOBILE .76% DUE 07-21-2025	70,000	0.76	7/21/2025	66,828
FLAGSHIP CR AUTO 4.23% DUE 09-16-2024	64,615	4.23	9/16/2024	64,675
GNMAII POOL #MA5709 3.5% DUE 01-20-2049 REG	61,448	3.50	1/20/2049	58,592
FHLMC MULTICLASS TRANCHE 00780 3.794% DUE 01-25-2034	60,000	3.79	1/25/2034	57,585
FHLMC MULTICLASS TRANCHE 00171	55,000	3.12	10/25/2031	50,760
FHLMC MULTICLASS TRANCHE 00288	49,000	3.01	7/25/2025	47,546
AMERICREDIT 2.74% DUE 04-18-2025	44,437	2.74	4/18/2025	44,092
GNMA POOL #BB9814 4% 08-20-2047 BEO	27,861	4.00	8/20/2047	27,158
GNMA POOL #BB9835 4% 08-20-2047 BEO	17,122	4.00	8/20/2047	16,695
CARMAX AUTO OWNER TR 2021-2 ASSET BACKEDNT CL C 1.34% 02-16-2027	15,000	1.34	2/16/2027	13,857
US AIRWAYS GROUP INC PFD SER A NEW	408	0.00		408
KAUPTHING BANK HF 0% CNV SNR 18/01/2031 GBP1	1,832	0.00	1/18/2031	226
FNMA POOL #AS1845 4.5% 02-01-2044 BEO	80	4.50	2/1/2044	80
FNMA POOL #481473 6% DUE 02-01-2029 REG	10	6.00	2/1/2029	10
FEDERAL HOME LN MTG CORP POOL #G18708 4%09-01-2033 BEO	8	4.00	9/1/2033	8
Grand Total	11,716,750,984			10,790,807,212

Holdings are unaudited and preliminary